

# EXHIBIT 5

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit 5

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
10/25/1978	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	5,836	100	58.4x
10/25/1978	UAL INC & UNITED AIRLINES SUB DEB CONV 8.000 1/01/2003	209,000	67,000	3.1x
10/26/1978	EMHART CORP VA PFD CONV \$2.10	3,314	200	16.6x
10/26/1978	MODERN MERCHANDISING INC WT EXP 06/01/1982	13,728	2,800	4.9x
10/30/1978	BENEFICIAL CORP PFD CONV \$5.50	3,131	No Trades	No Trades
10/30/1978	CRUM & FORSTER PFD SER A CONV \$2.40	2,901	No Trades	No Trades
10/31/1978	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	12,456	No Trades	No Trades
11/1/1978	MONSANTO CO PFD CONV \$2.75	5,311	No Trades	No Trades
11/1/1978	REXNORD INC PFD SER B CONV \$2.36	5,440	No Trades	No Trades
11/3/1978	AVCO CORP PFD CONV \$4.20	3,477	800	4.3x
11/3/1978	FILMWAYS INC SEB DEB CONV 11.000 7/01/1998	305,000	No Trades	No Trades
11/6/1978	FILMWAYS INC SEB DEB CONV 11.000 7/01/1998	305,000	26,000	11.7x
11/7/1978	CHAMPION INTL CORP PREF CONV \$1.20	5,000	800	6.3x
11/8/1978	LITTON INDs INC PART PREF CONV	6,473	100	64.7x
11/8/1978	TRW INC PREF SER 1 CONV \$4.40	1,972	No Trades	No Trades
11/15/1978	IU INTL CORP PFD CONV 1.25	8,465	No Trades	No Trades
11/15/1978	SUN INC PFD CONV \$2.25	7,702	800	9.6x
11/16/1978	RAPID AMERN CORP DEL JR PFD CONV \$2.25	9,548	No Trades	No Trades
11/20/1978	GOULD INC PFD CONV \$1.35	12,811	200	64.1x
11/20/1978	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	9,148	2,500	3.7x
11/20/1978	RELIANCE ELEC CO PFD SER A CONV \$3.00	1,828	No Trades	No Trades
11/22/1978	LEAR SIEGLER INC PFD CONV \$2.25	7,897	3,500	2.3x
11/24/1978	AMERICAN GEN INS CO PFD CONV \$0.90	6,260	100	62.6x
11/28/1978	NATIONAL MED ENTERPRISES INC SUB DEB CONV 6.750 8/01/19 <sup>t</sup>	458,000	5,000	91.6x
11/28/1978	UAL INC PFD SER A CONV \$0.40	6,593	No Trades	No Trades
11/29/1978	ATLANTIC RICHFIELD CO PREF CONV \$3	1,235	300	4.1x
11/30/1978	COASTAL STS GAS CORP PFD SER A CONV \$1.19	12,061	100	120.6x
11/30/1978	ROCKWELL INTL CORP PFD SER B CONV \$1.35	10,192	100	101.9x
12/1/1978	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	16,177	130,000	Does Not Exceed
12/4/1978	AMERICAN GENERAL INSURANCE CO PFD CONV \$1.80	5,769	4,200	1.4x
12/4/1978	CBS INC PREF SER A CONV \$1	5,557	No Trades	No Trades
12/4/1978	CONSUMERS POWER CO PREF CONV \$6	3,951	No Trades	No Trades
12/4/1978	FLUOR CORP PFD SER B CONV \$3	4,424	No Trades	No Trades
12/4/1978	PEPSICO INC SUB DEB CONV 4.750 8/01/1996	323,000	No Trades	No Trades
12/5/1978	EMONS IND INC PFD CONV \$1.1875	19,500	2,000	9.8x
12/6/1978	CARRIER CORP PFD CONV \$1.86	6,750	1,500	4.5x
12/6/1978	HOUSEHOLD FIN CORP PFD CONV \$2.375	5,047	200	25.2x
12/7/1978	INTERNATIONAL TEL & TELEG CORP PFD SER H CONV \$4	6,256	300	20.9x
12/8/1978	INTERPACE CORP PFD CONV 5%	6,022	100	60.2x
12/8/1978	MCGRAW HILL INC PREF CONV \$1.20	7,654	No Trades	No Trades
12/8/1978	NORTHWEST IND INC WT EXP 03/31/1979	6,548	No Trades	No Trades
12/12/1978	AMAX INC PFD SER A CONV \$.25	1,797	100	18.0x
12/12/1978	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,278	900	12.5x
12/14/1978	GULF & WESTN INDs INC PFD SER C CONV \$3.875	4,437	100	44.4x
12/18/1978	REYNOLDS R J INDs INC PFD CONV \$2.25	2,295	200	11.5x
12/19/1978	ATLANTIC RICHFIELD CO PFD CONV \$2.80	4,499	2,600	1.7x
12/19/1978	UV INDs INC WT EXP 01/15/1979	10,207	354,500	Does Not Exceed
12/21/1978	GOVERNMENT EMPLOYEES INS CO PFD CONV \$0.736	28,434	14,100	2.0x
12/22/1978	UV INDs INC PFD CONV \$1.265	5,505	600	9.2x
12/27/1978	OAK INDs INC PFD SER C CONV \$1.75	3,652	No Trades	No Trades
1/2/1979	CONTINENTAL CORP PFD SER A CONV \$2.50	5,131	No Trades	No Trades
1/3/1979	TEXAS GAS TRANSMISSION CORP PREF CONV \$1.50	9,299	No Trades	No Trades
1/3/1979	TRAVELERS CORP PFD CONV \$2.00	10,729	100	107.3x
1/4/1979	COLT INDs INC PFD SER D CONV \$4.25	2,880	400	7.2x
1/4/1979	UAL INC & UNITED AIRLINES SUB DEB CONV 8.000 1/01/2003	222,000	213,000	1.0x
1/9/1979	COLT INDs INC PFD SER A CONV \$1.60	4,955	300	16.5x
1/9/1979	TENNECO INC PREF CONV 5.50	2,975	No Trades	No Trades
1/11/1979	AMERADA HESS CORP PFD CONV \$3.50	5,188	1,900	2.7x
1/11/1979	NICOR INC PREF CONV \$1.90	7,312	2,200	3.3x
1/11/1979	OCCIDENTAL PETE CORP PFD CONV \$3.60	5,788	No Trades	No Trades
1/12/1979	OCCIDENTAL PETE CORP PFD CONV \$4	6,205	500	12.4x
1/12/1979	UNION PACIFIC CORP PFD SER A CONV 4.75%	17,741	No Trades	No Trades
1/15/1979	WACHOVIA CORP PFD SER A CONV \$2.20	5,251	300	17.5x
1/16/1979	GOULD INC PFD CONV \$1.35	11,003	1,300	8.5x

Convertible Arbitrage IA Business Volume Analysis  
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Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
1/17/1979	CHAMPION INTL CORP PREF CONV \$1.20	14,633	700	20.9x
1/17/1979	NATOMAS CO PFD SER A CONV \$1.60	13,391	3,500	3.8x
1/17/1979	UV INDS INC SUB DEB CONV 5.750 2/01/1993	666,000	668,000	Does Not Exceed
1/22/1979	AMERICAN TEL & TELECO PFD CONV \$4	9,320	1,600	5.8x
1/22/1979	ATLANTIC RICHFIELD CO PREF CONV \$3	1,749	100	17.5x
1/22/1979	WALTER JIM CORP 4TH PFD CONV \$1.60	12,944	800	16.2x
1/23/1979	AETNA LIFE & CAS CO PFD CONV \$2	6,611	No Trades	No Trades
1/23/1979	EMHART CORP VA PFD CONV \$2.10	4,986	No Trades	No Trades
1/30/1979	NATIONAL MED ENTERPRISES INC SUB DEB CONV \$6.750 08/01/	204,000	15,000	13.6x
1/31/1979	BANGOR PUNTA CORP PREF CONV \$1.25	15,880	No Trades	No Trades
1/31/1979	CONTINENTAL OIL CO PFD CONV \$2	4,405	300	14.7x
2/1/1979	RELIANCE GROUP INC PFD SER B CONV \$2.20	7,715	No Trades	No Trades
2/5/1979	BENEFICIAL CORP PFD CONV \$5.50	3,139	No Trades	No Trades
2/7/1979	UAL INC PFD SER A CONV \$0.40	15,131	No Trades	No Trades
2/8/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	11,347	200	56.7x
2/12/1979	ATLANTIC RICHFIELD CO PFD CONV \$2.80	4,528	1,500	3.0x
2/13/1979	EATON CORP PFD CONV A \$2.30	7,843	No Trades	No Trades
2/14/1979	FEDERAL PAPER BRD INC PFD CONV 1.20	9,812	No Trades	No Trades
2/14/1979	MCGRAW HILL INC PREF CONV \$1.20	6,847	No Trades	No Trades
2/20/1979	LITTON INDS INC PART PREF CONV	13,306	No Trades	No Trades
2/22/1979	BENDIX CORP PFD SER A CONV \$3	4,267	No Trades	No Trades
2/28/1979	AMAX INC PFD SER A CONV \$5.25	852	No Trades	No Trades
3/2/1979	LINCOLN NATL CORP IND PFD SER A CONV \$3	5,154	100	51.5x
3/2/1979	UNITED TECHNOLOGIES CORP PFD CONV \$8	2,048	No Trades	No Trades
3/5/1979	AMERICAN GEN INS CO PFD CONV \$0.90	14,614	No Trades	No Trades
3/5/1979	DETROIT EDISON CO PFD 5.50%	5,096	No Trades	No Trades
3/7/1979	LUCKY STORES INC SUB DEB CONV 6.750 7/15/2000	450,000	10,000	45.0x
3/8/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	400,000	75,000	5.3x
3/12/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	222,000	No Trades	No Trades
3/13/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	16,786	1,600	10.5x
3/14/1979	CONTINENTAL CORP PFD SER A CONV \$2.50	6,964	No Trades	No Trades
3/14/1979	GULF & WESTN INDS INC PFD SER C CONV \$3.875	4,281	300	14.3x
3/16/1979	SUN INC PFD CONV \$2.25	7,017	4,800	1.5x
3/20/1979	LUCKY STORES INC SUB DEB CONV 6.750 7/15/2000	267,000	10,000	26.7x
3/26/1979	TEXTRON INC PFD CONV \$2.08	11,199	600	18.7x
3/26/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	9,499	100	95.0x
3/27/1979	ASHLAND OIL INC SUB DEB CONV 4.750 8/15/1993	257,000	No Trades	No Trades
4/2/1979	WALTER JIM CORP 4TH PFD CONV \$1.60	9,810	1,000	9.8x
4/5/1979	ALLIED STORES CORP SUB DEB CONV 4.500 9/15/1992	404,000	4,000	101.0x
4/11/1979	SUNDSTRAND CORP PFD CONV \$3.50	5,650	No Trades	No Trades
4/12/1979	REYNOLDS METALS CO 2ND PFD CONV 4.50%	5,121	200	25.6x
4/18/1979	COLT INDS INC PFD SER D CONV \$4.25	3,665	100	36.7x
4/18/1979	COOPER INDS INC PFD SER B CONV \$2.50	1,586	No Trades	No Trades
4/18/1979	NATOMAS CO PFD SER A CONV \$1.60	14,222	32,600	Does Not Exceed
4/19/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,251	No Trades	No Trades
4/19/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	365,000	145,000	2.5x
4/23/1979	DART INDS INC PFD SER A CONV \$2	2,323	12,300	Does Not Exceed
4/24/1979	CONTINENTAL OIL CO PFD CONV \$2	1,104	No Trades	No Trades
4/24/1979	EMHART CORP VA PFD CONV \$2.10	5,768	No Trades	No Trades
4/27/1979	GOULD INC PFD CONV \$1.35	15,351	No Trades	No Trades
4/27/1979	UAL INC PFD SER A CONV \$0.40	13,248	No Trades	No Trades
5/1/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	4,113	200	20.6x
5/3/1979	GENERAL INSTR CORP SUB DEB CONV 10.250 2/01/1996	300,000	5,000	60.0x
5/7/1979	MEAD CORP PFD SER 68 CONV 2.80	4,331	No Trades	No Trades
5/7/1979	NORTON SIMON INC PFD SER A CONV \$1.60	10,891	No Trades	No Trades
5/7/1979	WARNER COMMUNICATIONS INC PFD SER D CONV \$1.25	3,481	No Trades	No Trades
5/8/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	11,369	500	22.7x
5/9/1979	AETNA LIFE & CAS CO PFD CONV \$2	5,340	No Trades	No Trades
5/10/1979	BENDIX CORP PFD SER A CONV \$3	4,238	No Trades	No Trades
5/10/1979	RESERVE OIL & GAS CO PFD CONV \$1.75	20,000	4,500	4.4x
5/11/1979	ETHYL CORP 2ND PFD SER A CONV \$2.40	5,061	100	50.6x
5/14/1979	BENEFICIAL CORP PFD CONV \$5.50	3,954	No Trades	No Trades
5/14/1979	CHARTER CO WT EXP 09/01/1988	50,000	107,600	Does Not Exceed
5/14/1979	SANTA FE INDS INC SUB DEB CONV 6.250 8/01/1998	342,000	1,000	342.0x

Convertible Arbitrage IA Business Volume Analysis  
Exhibit F  
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Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
5/15/1979	CATERPILLAR TRACTOR CO SUB DEB CONV 5.500 6/30/2000	526,000	3,000	175.3x
5/16/1979	RAPID AMERN CORP DEL JR PFD CONV \$2.25	8,133	100	81.3x
5/22/1979	ENGLEHARD MINERALS & CHEM CORP SUB DEB CONV 5.250 11	391,000	No Trades	No Trades
5/22/1979	TENNECO CORP SUB DEB 6.250 10/01/1992	363,000	6,000	60.5x
5/24/1979	CONTINENTAL CORP PFD SER A CONV \$2.50	5,969	No Trades	No Trades
5/24/1979	RELIANCE GROUP INC PFD SER B CONV \$2.20	2,270	100	22.7x
5/24/1979	TRW INC PREF SER 1 CONV \$4.40	4,244	No Trades	No Trades
5/30/1979	LINCOLN NATL CORP IND PFD SER A CONV \$3	4,029	400	10.1x
5/30/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,226	500	22.5x
5/31/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	13,918	400	34.8x
6/1/1979	COLT INDS INC PFD SER A CONV \$1.60	11,940	100	119.4x
6/1/1979	TRAVELERS CORP PFD CONV \$2.00	8,361	700	11.9x
6/4/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.83	15,830	1,800	8.8x
6/5/1979	UNION PACIFIC CORP PFD SER A CONV 4.75%	11,743	500	23.5x
6/6/1979	AMAX INC PFD SER A CONV \$5.25	2,814	No Trades	No Trades
6/11/1979	CITY INVESTING CO PREF SER B CONV \$2.00	12,638	8,200	1.5x
6/11/1979	GULF & WESTN INDS INC PFD SER C CONV \$3.875	2,432	No Trades	No Trades
6/11/1979	INTERNATIONAL TEL & TELEG CORP PFD SER H CONV \$4	7,722	No Trades	No Trades
6/14/1979	TEXAS GAS TRANSMISSION CORP PREF CONV \$1.50	9,011	No Trades	No Trades
6/15/1979	GOULD INC PFD CONV \$1.35	14,363	400	35.9x
6/19/1979	NATOMAS CO PFD SER A CONV \$1.60	14,049	1,400	10.0x
6/26/1979	BALLY MFG CORP SUB DEB CONV 6.000 9/15/1998	293,000	208,000	1.4x
6/27/1979	HOUSEHOLD FIN CORP PFD CONV \$2.375	9,207	No Trades	No Trades
6/27/1979	NATIONAL CAN CORP PFD SER A CONV \$1.50	9,266	100	92.7x
6/27/1979	SUN INC PFD CONV \$2.25	7,110	200	35.6x
6/28/1979	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	361,000	74,000	4.9x
7/3/1979	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	9,175	1,300	7.1x
7/5/1979	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	296,000	91,000	3.3x
7/5/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	183,000	No Trades	No Trades
7/5/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	5,132	200	25.7x
7/6/1979	CONSUMERS POWER CO PREF CONV \$6	3,639	No Trades	No Trades
7/6/1979	COOPER INDS INC PFD SER B CONV \$2.50	1,571	100	15.7x
7/6/1979	MISSOURI PAC CORP SUB CONV 8.000 7/01/1994	156,000	28,000	5.6x
7/9/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	315,000	42,000	7.5x
7/13/1979	Occidental PETE CORP PFD CONV \$3.60	5,286	700	7.6x
7/18/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	5,201	1,000	5.2x
7/18/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	9,856	1,600	6.2x
7/18/1979	TENNECO CORP SUB DEB 6.250 10/01/1992	243,000	25,000	9.7x
7/23/1979	AETNA LIFE & CAS CO PFD CONV \$2	5,397	No Trades	No Trades
7/23/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	11,605	No Trades	No Trades
7/23/1979	UNITED TECHNOLOGIES CORP PFD CONV \$8	2,343	No Trades	No Trades
7/25/1979	WARNER COMMUNICATIONS INC PFD SER D CONV \$ 1.25	3,488	700	5.0x
7/27/1979	EMHART CORP VA PFD CONV \$2.10	1,699	No Trades	No Trades
7/27/1979	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	11,034	No Trades	No Trades
7/27/1979	TENNECO INC PREF CONV 5.50	2,428	No Trades	No Trades
7/31/1979	OGDEN CORP PFD CONV \$1.875	7,531	No Trades	No Trades
8/2/1979	AVCO CORP SR SUB DEB 9.625 5/31/2001	229,000	105,000	2.2x
8/2/1979	MODERN MERCHANDISING INC WT EXP 06/01/82	13,146	9,700	1.4x
8/6/1979	SANTA FE INDS INC SUB DEB 6.250 8/01/1998	273,000	37,000	7.4x
8/6/1979	TRAVELERS CORP PFD CONV \$ 2.00	1,975	No Trades	No Trades
8/7/1979	GULF & WESTN INDS INC PFD SER C CONV \$3.875	5,028	800	6.3x
8/8/1979	NORTON SIMON INC PFD SER A CONV \$1.60	11,068	No Trades	No Trades
8/9/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	13,210	No Trades	No Trades
8/10/1979	CITY INVESTING CO PREF SER B CONV \$2.00	13,060	28,100	Does Not Exceed
8/16/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	11,623	100	116.2x
8/17/1979	RESERVE OIL & GAS CO PFD CONV \$1.75	20,000	30,300	Does Not Exceed
8/20/1979	ASHLAND OIL INC SUB DEB CONV 4.750 8/15/1993	142,000	No Trades	No Trades
8/20/1979	CHAMPION INTL CORP PREF CONV \$1.20	12,590	800	15.7x
8/20/1979	SUN INC PFD CONV \$2.25	4,656	2,900	1.6x
8/21/1979	LINCOLN NATL CORP IND PFD SER A CONV \$3	4,462	No Trades	No Trades
8/24/1979	RELIANCE ELEC CO PFD SER A CONV \$3.00	1,946	No Trades	No Trades
8/27/1979	RAPID AMERN CORP DEL JR PFD CONV \$2.25	5,364	No Trades	No Trades
8/28/1979	EMHART CORP VA WT EXP 07/24/1982	5,647	1,000	5.6x
8/29/1979	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	285,000	52,000	5.5x

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8/29/1979	WACHOVIA CORP PFD SER A CONV \$2.20	6,037	100	60.4x
9/5/1979	ATLANTIC RICHFIELD CO PREF CONV \$ 3	1,710	No Trades	No Trades
9/5/1979	COLT INDS INC PFD SER D CONV \$4.25	3,033	100	30.3x
9/5/1979	LEAR SIEGLER INC PFD CONV \$2.25	7,464	400	18.7x
9/5/1979	RESERVE OIL & GAS CO PFD CONV \$1.75	9,799	11,300	Does Not Exceed
9/10/1979	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	332,000	145,000	2.3x
9/10/1979	MONSANTO CO PFD CONV \$ 2.75	5,458	No Trades	No Trades
9/17/1979	MCI COMMUNICATIONS CORP PFD CONV \$2.64	12,800	17,500	Does Not Exceed
9/18/1979	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	280,000	306,000	Does Not Exceed
9/18/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	235,000	No Trades	No Trades
9/19/1979	ARMCO INC PFD CONV \$2.10	6,942	4,100	1.7x
9/19/1979	NATIONAL CAN CORP PFD SER A CONV \$1.50	8,997	900	10.0x
9/20/1979	Occidental PETE CORP PFD CONV \$3.60	3,903	1,300	3.0x
9/20/1979	UNITED TECHNOLOGIES CORP PFD CONV \$8	460	No Trades	No Trades
9/24/1979	AETNA LIFE & CAS CO PDF CONV \$2	4,420	No Trades	No Trades
9/25/1979	BELCO PET CORP SUB DEB CONV 4.750 10/01/1988	301,000	10,000	30.1x
9/25/1979	TENNECO CORP SUB DEB 6.250 10/01/1992	249,000	1,000	249.0x
9/25/1979	WHITE CONS INDS INC SUB DEB CONV 5.500 10/01/1992	293,000	114,000	2.6x
9/27/1979	LITTON INDS INC PART PREF CONV	6,129	No Trades	No Trades
9/28/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,330	200	21.7x
10/1/1979	BENDIX CORP PFD SER A CONV \$3	3,380	No Trades	No Trades
10/2/1979	ETHYL CORP 2ND PFD SER A CONV \$2.40	2,480	200	12.4x
10/4/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	3,464	3,000	1.2x
10/9/1979	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	9,809	No Trades	No Trades
10/10/1979	AMERICAN TEL & TELECO PFD CONV \$4	5,877	2,800	2.1x
10/10/1979	CHARTER CO WT EXP 09/01/1988	22,000	226,900	Does Not Exceed
10/10/1979	INTERNATIONAL TEL & TELECO PFD SER N CONV \$2.25	11,891	200	59.5x
10/10/1979	TRAVELERS CORP PFD CONV \$2.00	8,117	100	81.2x
10/10/1979	WARNER COMMUNICATIONS INC PFD SER D CONV \$1.25	3,232	No Trades	No Trades
10/11/1979	AMERADA HESS CORP PFD CONV \$3.50	2,051	4,400	Does Not Exceed
10/17/1979	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,322	1,200	2.8x
10/19/1979	BUNKER RAMO CORP PFD CONV 1.50	25,000	500	50.0x
10/19/1979	CHARTER CO WT EXP 09/01/1988	16,000	52,000	Does Not Exceed
10/19/1979	COASTAL STS GAS CORP PFD SER A CONV \$1.19	15,348	No Trades	No Trades
10/19/1979	EMONS IND INC PFD CONV \$1.1875	35,200	900	39.1x
10/19/1979	RELIANCE GROUP INC PFD SER B CONV \$2.20	5,789	200	28.9x
10/19/1979	RIO GRANDE INDS INC PFD SER A CONV \$0.80	37,000	2,500	14.8x
10/19/1979	TEXTRON INC PFD CONV \$2.08	15,111	1,800	8.4x
10/22/1979	INA CORP PFD SER C CONV \$1.90	21,500	30,000	Does Not Exceed
10/22/1979	MCI COMMUNICATIONS CORP PFD CONV \$2.64	20,717	12,500	1.7x
10/22/1979	TIME INC PFD SER B CONV \$1.575	12,276	2,800	4.4x
10/25/1979	TEXAS GAS TRANSMISSION CORP PREF CONV \$1.50	7,160	No Trades	No Trades
10/26/1979	BENEFICIAL CORP PFD CONV \$5.50	3,545	No Trades	No Trades
10/30/1979	ATLANTIC RICHFIELD CO PREF CONV \$3	1,403	200	7.0x
10/30/1979	REYNOLDS METALS CO 2ND PFD CONV 4.50%	4,726	100	47.3x
10/30/1979	WOOLWORTH FW CO PFD SER A CONV \$2.20	10,239	300	34.1x
11/6/1979	COASTAL STS GAS CORP PFD SER B CONV \$1.83	17,167	2,000	8.6x
11/7/1979	AVNET INC PFD SER C CONV 2.50	3,153	No Trades	No Trades
11/8/1979	FLUOR CORP PFD SER B CONV \$3	496	No Trades	No Trades
11/9/1979	AVCO CORP PFD CONV \$4.20	5,638	2,700	2.1x
11/9/1979	COLT INDS INC PFD SER A CONV \$1.60	9,238	No Trades	No Trades
11/9/1979	DART INDS INC PFD SER A CONV \$2	8,628	500	17.3x
11/13/1979	AMERICAN GEN INS CO PFD CONV \$0.90	9,187	100	91.9x
11/14/1979	BAXTER TRAVENOL LAB SUB DEB CONV 4.375 11/01/1991	284,000	No Trades	No Trades
11/14/1979	BEECH AIRCRAFT CORP SUB DEB CONV 4.750 8/01/1993	152,000	9,000	16.9x
11/14/1979	STORER BRADCASTING CO SUB DEB CONV 4.500 1/01/1986	273,000	No Trades	No Trades
11/19/1979	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	8,038	470,000	Does Not Exceed
11/20/1979	UNION PACIFIC CORP PFD SER A CONV 4.75%	15,965	300	53.2x
11/21/1979	BELCO PET CORP SUB DEB CONV 4.750 10/01/1988	150,000	1,000	150.0x
11/21/1979	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	237,000	38,000	6.2x
11/21/1979	WILLIAMS COS PFD SER A CONV \$0.80	6,591	No Trades	No Trades
11/23/1979	HILTON HOTELS CORP SUB DEB CONV 5.500 1/01/1995	199,000	No Trades	No Trades
11/23/1979	INTERNATIONAL TEL & TELECO PFD SER H CONV \$4	7,188	No Trades	No Trades
11/28/1979	NATIONAL CAN CORP PFD SER A CONV \$1.50	8,125	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
11/28/1979	OCCIDENTAL PETE CORP PFD CONV \$4	4,524	1,200	3.8x
12/6/1979	GULF & WESTN INDS INC PFD SER D CONV 2.50	5,389	1,630,000	Does Not Exceed
12/6/1979	LEAR SIEGLER INC PFD CONV \$2.25	7,215	600	12.0x
12/6/1979	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,979	300	13.3x
12/7/1979	AMERADA HESS CORP PFD CONV \$3.50	4,456	600	7.4x
12/10/1979	AMERICAN HOME PRODS CORP PFD CONV \$2	2,694	No Trades	No Trades
12/10/1979	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,558	No Trades	No Trades
12/11/1979	ROCKWELL INTL CORP PFD SER A CONV \$4.75	6,116	200	30.6x
12/12/1979	TRAVELERS CORP PFD CONV \$2.00	9,461	200	47.3x
12/13/1979	BENDIX CORP PFD SER A CONV \$3	5,141	No Trades	No Trades
12/14/1979	UNION PAC CORP DEB CONV 4.750 4/01/1999	130,000	9,000	14.4x
12/19/1979	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,354	100	33.5x
12/19/1979	REYNOLDS R J INDS INC PFD CONV \$2.25	3,465	300	11.6x
12/20/1979	WESTERN UN CORP PFD CONV 4.60%	13,145	300	43.8x
12/26/1979	TRW INC PREF SER 1 CONV \$4.40	4,064	500	8.1x
12/27/1979	ETHYL CORP 2ND PFD SER A CONV \$2.40	4,395	200	22.0x
12/27/1979	GATX CORP PFD CONV \$2.50	7,311	No Trades	No Trades
12/27/1979	RELIANCE GROUP INC WT EXP 07/01/1987	1,442	1,300	1.1x
12/28/1979	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,986	100	49.9x
12/28/1979	OGDEN CORP PFD CONV \$1.875	7,490	No Trades	No Trades
1/3/1980	ATLANTIC RICHFIELD CO PREF CONV \$3	1,271	No Trades	No Trades
1/3/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	300,000	20,000	15.0x
1/3/1980	TIME INC PFD SER B CONV \$1.575	9,163	11,400	Does Not Exceed
1/8/1980	CITY INVESTING CO PREF SER B CONV \$2.00	11,806	9,400	1.3x
1/10/1980	MCI COMMUNICATIONS CORP PFD CONV \$2.64	8,196	34,700	Does Not Exceed
1/11/1980	RESERVE OIL & GAS CO WT CL A EXP 01/20/1981	11,319	43,400	Does Not Exceed
1/11/1980	UNITED STATES GYPSUM CO PFD CONV \$1.80	3,361	200	16.8x
1/14/1980	RESERVE OIL & GAS CO PFD CONV \$1.75	6,903	11,300	Does Not Exceed
1/15/1980	DIGITAL EQUIP CORP SUB DEB CONV 4.500 12/15/2002	446,000	113,000	3.9x
1/17/1980	TOMLINSON OIL INC WTS EXP 03/06/1982	33,622	30,900	1.1x
1/22/1980	GOULD INC PFD CONV \$1.35	23,678	300	78.9x
1/22/1980	GRUMMAN CORP SUB DEB CONV 8.000 9/01/1999	243,000	4,000	60.8x
1/23/1980	GOULD INC PFD CONV \$1.35	12,143	100	121.4x
1/23/1980	TEXTRON INC PFD CONV \$2.08	5,302	500	10.6x
1/24/1980	MONSANTO CO PFD CONV \$2.75	6,701	No Trades	No Trades
1/25/1980	GEICO CORP JR PFD CONV \$0.736	11,209	4,800	2.3x
1/29/1980	PRIME COMPUTER INC SUB DEB CONV 6.750 6/15/1998	275,000	1,000	275.0x
1/30/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	6,262	700	8.9x
1/31/1980	AVCO CORP PFD CONV \$4.20	5,781	300	19.3x
2/1/1980	ARMCO INC PFD CONV \$2.10	10,129	5,100	2.0x
2/1/1980	ENGLEHARD MINERALS & CHEM CORP SUB DEB CONV 5.250 11	73,000	14,000	5.2x
2/6/1980	BENEFICIAL CORP PFD CONV \$5.50	3,768	No Trades	No Trades
2/8/1980	NEWMONT MNG CORP PFD SER A CONV \$4.50	1,884	200	9.4x
2/8/1980	WALTER JIM CORP 4TH PFD CONV \$1.60	10,935	200	54.7x
2/12/1980	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	8,651	1,800	4.8x
2/12/1980	GULF & WESTN INDS INC PFD SER D CONV 2.50	8,286	920,000	Does Not Exceed
2/14/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,220	1,100	2.9x
2/14/1980	LINCOLN NATL CORP IND PFD SER A CONV \$3	3,899	No Trades	No Trades
2/19/1980	NATIONAL CAN CORP PFD SER A CONV \$1.50	9,629	No Trades	No Trades
2/19/1980	OCCIDENTAL PETE CORP PFD CONV \$4	3,284	200	16.4x
2/20/1980	SUN INC PFD CONV \$2.25	4,040	200	20.2x
2/21/1980	TRAVELERS CORP PFD CONV \$2.00	7,464	400	18.7x
2/25/1980	UNION PACIFIC CORP PFD SER A CONV 4.75%	6,191	100	61.9x
2/26/1980	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	183,000	5,000	36.6x
2/26/1980	TRW INC PREF SER 1 CONV \$4.40	1,092	2,700	Does Not Exceed
2/27/1980	BENDIX CORP PFD SER A CONV \$3	673	No Trades	No Trades
2/27/1980	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,370	No Trades	No Trades
2/27/1980	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,250	1,500	Does Not Exceed
2/28/1980	WESTERN UN CORP PFD CONV 4.60%	6,165	300	20.6x
3/4/1980	ROCKWELL INTL CORP SUB DEB CONV 4.250 2/15/1991	115,000	10,000	11.5x
3/4/1980	TESORO PETE CORP SUB DEB CONV 5.250 2/01/1989	269,000	24,000	11.2x
3/5/1980	INA CORP PFD SER C CONV \$1.90	18,713	20,000	Does Not Exceed
3/12/1980	ATLANTIC RICHFIELD CO PREF CONV \$3	342	100	3.4x
3/17/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	280,000	3,000	93.3x

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
3/17/1980	ROCKWELL INTL CORP PFO SER B CONV \$1.35	8,682	100	86.8x
3/18/1980	OCCIDENTAL PETE CORP PFD CONV \$3.60	5,087	100	50.9x
3/18/1980	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	39,749	6,300	6.3x
3/24/1980	GULF & WESTN INDS INC PFD SER C CONV \$3.875	4,898	No Trades	No Trades
3/25/1980	TOMLINSON OIL INC WTS EXP 03/06/1982	19,728	25,900	Does Not Exceed
3/26/1980	ETHYL CORP 2ND PFO SER A CONV \$2.40	5,222	200	26.1x
3/27/1980	AMAX INC PFD SER B CONV \$3	7,150	2,200	3.3x
3/28/1980	TIME INC PFD SER B CONV \$1.575	13,220	43,900	Does Not Exceed
3/31/1980	GATX CORP PFD CONV \$2.50	11,717	No Trades	No Trades
4/1/1980	SABINE CORP SUB DEB CONV 6.500 6/15/1999	251,000	No Trades	No Trades
4/7/1980	REYNOLDS METALS CO 2ND PFD CONV 4.50%	6,530	100	65.3x
4/8/1980	COLT INDS INC PFD SER D CONV \$4.25	4,060	No Trades	No Trades
4/8/1980	TRW INC PREF SER 3 CONV \$4.50	5,494	6,700	Does Not Exceed
4/10/1980	AIR FLA SYS INC PFD SER B CONV 2.40%	23,255	25,000	Does Not Exceed
4/11/1980	HOUSTON OIL & MINERALS CORP CUM CONV PFD 1.69	23,668	1,200	19.7x
4/11/1980	TEXTRON INC PFD CONV \$2.08	15,710	No Trades	No Trades
4/15/1980	AETNA LIFE & CAS CO PFD CONV \$2	2,548	No Trades	No Trades
4/15/1980	CITY INVESTING CO PREF SER B CONV \$2.00	6,534	15,200	Does Not Exceed
4/16/1980	TRITON OIL & GAS CORP PFD CONV \$1.96	4,700	530,000	Does Not Exceed
4/17/1980	MONSANTO CO PFD CONV \$2.75	7,238	No Trades	No Trades
4/21/1980	AMERICAN BRANDS INC PFD CONV \$1.70	11,801	No Trades	No Trades
4/21/1980	AVCO CORP PFD CONV \$4.20	7,780	200	38.9x
4/21/1980	NATOMAS CO PFD SER B 4.00	14,000	300	46.7x
4/21/1980	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	39,749	11,800	3.4x
4/21/1980	RIO GRANDE INDS INC PFD SER A CONV \$0.80	37,000	3,000	12.3x
4/22/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,080	1,600	1.9x
4/22/1980	OGDEN CORP PFD CONV \$1.875	7,244	100	72.4x
4/22/1980	TOMLINSON OIL INC WTS EXP 03/06/1982	35,000	15,400	2.3x
4/22/1980	UNITED TECHNOLOGIES CORP PFD CONV \$7.32	12,143	No Trades	No Trades
4/23/1980	MEAD CORP PFD SER 68 CONV \$2.80	5,025	No Trades	No Trades
4/28/1980	HEINZ H J CO 3RD PFD CONV \$1.70	13,480	No Trades	No Trades
4/30/1980	LEAR SIEGLER INC PFD CONV \$2.25	2,198	No Trades	No Trades
5/5/1980	GULF & WESTIN INDS INC PFD SER D CONV 2.50	10,161	60,000	Does Not Exceed
5/6/1980	TRAVELERS CORP PFD CONV \$2.00	9,815	600	16.4x
5/7/1980	AMERADA HESS CORP PFD CONV \$3.50	1,363	300	4.5x
5/7/1980	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	347,000	100,000	3.5x
5/8/1980	TRW INC PREF SER 1 CONV \$4.40	5,672	100	56.7x
5/9/1980	OCCIDENTAL PETE CORP PFD CONV \$4	4,688	No Trades	No Trades
5/13/1980	SUN INC PFD CONV \$2.25	2,831	300	9.4x
5/13/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	6,718	No Trades	No Trades
5/19/1980	COOPER INDS INC PFD SER B CONV \$2.50	3,594	No Trades	No Trades
5/20/1980	BELCO PETE CORP SUB DEB CONV 4.750 10/01/1988	393,000	2,000	196.5x
5/21/1980	ATLANTIC RICHFIELD CO PREF CONV \$ 3	579	No Trades	No Trades
5/21/1980	SANTA FE INDS INC SUB DEB CONV 6.250 8/01/1998	191,000	No Trades	No Trades
5/23/1980	CHAMPION INTL CORP PREF CONV \$1.20	14,477	300	48.3x
5/23/1980	DAMSON OIL CORP WT EXP 03/31/1983	4,190	1,000	4.2x
5/23/1980	ROCKWELL INTL CORP PFD SER A CONV \$4.75	3,137	No Trades	No Trades
5/28/1980	TESORO PETE CORP SUB DEB CONV 5.250 2/01/1989	315,000	56,000	5.6x
6/3/1980	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	11,623	100,000	Does Not Exceed
6/4/1980	OCCIDENTAL PETE CORP PFD CONV \$3.60	4,230	400	10.6x
6/4/1980	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	13,000	No Trades	No Trades
6/4/1980	REYNOLDS R J INDS INC PFD CONV \$2.25	3,626	400	9.1x
6/4/1980	ROCKWELL INTL CORP PFD SER B CONV \$1.35	7,034	No Trades	No Trades
6/6/1980	BAXTER TRAVENOL LAB SUB DEB CONV 4.375 11/01/1991	336,000	No Trades	No Trades
6/16/1980	TRW INC PREF SER 3 CONV \$4.50	4,324	300	14.4x
6/16/1980	UNITED STATES GYPSUM CO PFD CONV \$1.80	13,541	300	45.1x
6/18/1980	CROCKER NATL CORP PFD \$3	8,400	No Trades	No Trades
6/23/1980	AETNA LIFE & CAS CO PFD CONV \$2	3,528	No Trades	No Trades
6/24/1980	SABINE CORP SUB DEB CONV 6.500 6/15/1999	177,000	15,000	11.8x
6/30/1980	TRITON OIL & GAS CORP PFD CONV \$1.96	9,434	90,000	Does Not Exceed
7/1/1980	ARMCO INC PFD CONV \$2.10	11,599	300	38.7x
7/1/1980	EMHART CORP VA PFD CONV \$2.10	6,657	No Trades	No Trades
7/3/1980	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	6,481	6,300	1.0x
7/8/1980	AMERICAN GEN INS CO PFD CONV \$0.90	12,530	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit 5

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
7/8/1980	CRUM & FORSTER PFD SER A CONV \$2.40	1,217	No Trades	No Trades
7/8/1980	LEAR SIEGLER INC PFD CONV \$2.25	7,116	100	71.2x
7/9/1980	INA CORP PFD SER C CONV \$1.90	13,070	100,000	Does Not Exceed
7/14/1980	CONOCO INC PFD CONV \$2	2,811	No Trades	No Trades
7/14/1980	ESTERLINE CORP SUB DEB CONV 6.250 4/01/1995	261,000	90,000	2.9x
7/15/1980	OGDEN CORP PFD CONV \$1.875	6,017	No Trades	No Trades
7/16/1980	MEAD CORP PFD SER 68 CONV \$2.80	4,086	No Trades	No Trades
7/17/1980	REYNOLDS METALS CO 2ND PFD CONV 4.50%	5,776	800	7.2x
7/18/1980	WACHOVIA CORP PFD SER A CONV \$2.20	6,724	No Trades	No Trades
7/21/1980	AMERADA HESS CORP PFD CONV \$3.50	2,872	100	28.7x
7/22/1980	MCDONNEL DOUGLAS SUB DEB CONV 4.750 7/01/1991	341,000	33,000	10.3x
7/23/1980	TRAVELERS CORP PFD CONV \$2.00	6,754	100	67.5x
7/25/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	279,000	59,000	4.7x
7/28/1980	CITY INVESTING CO PREF SER B CONV \$2.00	10,656	5,900	1.8x
7/28/1980	LITTON INDs INC SUB DEB CONV 3.500 4/01/1987	287,000	6,000	47.8x
7/28/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	6,047	No Trades	No Trades
7/29/1980	RELIANCE GROUP INC PFD SER B CONV \$2.20	3,383	No Trades	No Trades
7/30/1980	BELDEN CORP SUB DEB CONV 8.000 11/01/1990	207,000	67,000	3.1x
7/30/1980	HEINZ H J CO 3RD PFD CONV \$1.70	9,070	30,000	Does Not Exceed
7/31/1980	BELCO PETE CORP SUB DEB CONV 4.750 10/01/1988	296,000	No Trades	No Trades
8/4/1980	INTERNATIONAL TEL & TELECO CORP PFD SER N CONV \$2.25	10,560	200	52.8x
8/12/1980	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,530	No Trades	No Trades
8/13/1980	BUNKER RAMO CORP PFD CONV 1.50	10,022	800	12.5x
8/18/1980	ETHYL CORP 2ND PFD SER A CONV \$2.40	1,823	No Trades	No Trades
8/20/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,255	400	8.1x
8/28/1980	AMAX INC PFD SER B CONV \$3	5,375	4,100	1.3x
8/28/1980	OCCIDENTAL PETE CORP CONV \$3.60	4,484	No Trades	No Trades
8/28/1980	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	220,000	No Trades	No Trades
9/2/1980	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	4,000	300	13.3x
9/3/1980	BURLINGTON NORTHERN INC PFD CONV \$2.85	5,123	900	5.7x
9/8/1980	MC DERMOTT INC PFD SER A CONV \$2.20	37,300	2,400	15.5x
9/8/1980	RICHMOND TANK CAR CO PFD CONV \$2.50	25,000	2,900	8.6x
9/8/1980	SUMMIT ENERGY CORP PFD CONV \$1.80	27,000	6,800	4.0x
9/9/1980	ARMCO INC PFD CONV \$2.10	10,139	3,000	3.4x
9/9/1980	MARK CTLS CORP PFD SER A CONV \$1.20	30,000	3,100	9.7x
9/9/1980	MCI COMMUNICATIONS CORP WT EXP 11/17/1980	3,304	150,600	Does Not Exceed
9/9/1980	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	25,000	3,100	8.1x
9/10/1980	BURLINGTON NORTHN INC DEB CONV 5.250 1/15/1992	431,000	59,000	7.3x
9/10/1980	GEICO CORP JR PFD CONV \$0.736	14,215	2,500	5.7x
9/10/1980	READING & BATES CORP PFD 4TH SER CONV \$2.125	21,000	13,100	1.6x
9/10/1980	RIO GRANDE INDs INC PFD SER A CONV \$.80	44,900	52,300	Does Not Exceed
9/10/1980	ROWAN COS INC PFD SER A CONV \$2.4375	8,600	30,600	Does Not Exceed
9/11/1980	RIO GRANDE INDs INC PFD SER A CONV \$.80	12,000	52,600	Does Not Exceed
9/11/1980	TEXASGULF INC PFD SER A CONV \$3	3,600	300	12.0x
9/15/1980	BANGOR PUNTA CORP PREF SER C CONV \$2	3,889	No Trades	No Trades
9/15/1980	BRISTOL MYERS CO PFD CONV \$2	7,758	3,400	2.3x
9/15/1980	SUN INC PFD CONV \$2.25	4,647	1,300	3.6x
9/16/1980	COLT INDs INC PFD SER D CONV \$4.25	3,403	No Trades	No Trades
9/19/1980	LEAR SIEGLER INC PFD CONV \$2.25	4,867	500	9.7x
9/19/1980	NEWMONT MNG CORP PFD SER A CONV \$.450	2,179	No Trades	No Trades
9/22/1980	MCI COMMUNICATIONS CORP SR PFD CONV \$1.80	75,400	68,100	1.1x
9/23/1980	CITY INVESTING CO SUB DEB CONV 7.500 12/01/1990	229,000	30,000	7.6x
9/23/1980	CROUSE HINDS CO PFD CONV \$3.35	1,529	No Trades	No Trades
9/23/1980	CRUM & FORSTER PFD SER A CONV \$2.40	1,816	No Trades	No Trades
9/24/1980	BENDIX CORP PFD SER A CONV \$3	2,496	300	8.3x
9/29/1980	SUNDSTRAND CORP PFD CONV \$3.50	2,887	No Trades	No Trades
9/30/1980	NATIONAL CAN CORP PFD SER A CONV \$1.50	8,074	No Trades	No Trades
10/1/1980	AMERICAN TEL & TELECO PFG CONV \$4	7,425	400	18.6x
10/3/1980	CONSOLIDATED EDISON CO N Y INC PREF SER B CONV 6%	5,126	2,600	2.0x
10/6/1980	BENEFICIAL CORP PFD CONV \$5.50	4,154	No Trades	No Trades
10/6/1980	OGDEN CORP PFD CONV \$1.875	5,432	300	18.1x
10/8/1980	COLT INDs INC PFD SER A CONV \$1.60	5,743	No Trades	No Trades
10/9/1980	CITY INVESTING CO PREF SER B CONV \$2.00	9,716	2,400	4.0x
10/10/1980	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	192,000	5,000	38.4x

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
10/14/1980	BELDEN CORP SUB DEB CONV 8.000 11/01/1990	65,000	26,000	2.5x
10/14/1980	COOPER INDS INC PFD SER B CONV \$2.50	553	No Trades	No Trades
10/14/1980	OCCIDENTAL PETROLEUM CORP PFD CONV \$2.16	5,864	6,400	Does Not Exceed
10/14/1980	WESTERN UN CORP 2ND PFD CONV 4.90%	4,935	No Trades	No Trades
10/15/1980	ATLANTIC RICHFIELD CO PREF CONV \$3	876	300	2.9x
10/23/1980	OCCIDENTAL PETE CORP PFD CONV \$4	3,651	200	18.3x
10/23/1980	ROCKWELL INTL CORP PFD SER B CONV \$1.35	12,908	No Trades	No Trades
10/28/1980	TRAVELERS CORP PFD CONV \$2.00	8,827	No Trades	No Trades
10/29/1980	REYNOLDS METALS CO 2ND PFD CONV 4.50%	5,346	200	26.7x
11/3/1980	ATLANTIC RICHFIELD CO PFD CONV \$2.80	1,633	800	2.0x
11/3/1980	TIME INC PFD SER B CONV \$1.575	10,094	6,000	1.7x
11/7/1980	GULF & WESTN INDS INC PFD SER D CONV 2.50	9,186	70,000	Does Not Exceed
11/10/1980	MONSANTO CO PFD CONV \$2.75	4,353	No Trades	No Trades
11/11/1980	LINCOLN NATL CORP IND PFD SER A CONV \$3	4,944	No Trades	No Trades
11/11/1980	LITTON INDS INC PART PREF CONV	3,609	200	18.0x
11/11/1980	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,517	100	35.2x
11/11/1980	UNITED TECHNOLOGIES CORP PFD CONV \$8	1,606	No Trades	No Trades
11/12/1980	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,165	No Trades	No Trades
11/12/1980	GULF & WESTN INDS INC PFD SER C CONV \$3.875	3,818	No Trades	No Trades
11/17/1980	TEXTRON INC PFD CONV \$2.08	12,784	900	14.2x
11/18/1980	OGDEN CORP SUB DEB CONV 5.000 6/01/1993	354,000	174,000	2.0x
11/24/1980	AETNA LIFE & CAS CO PFD CONV \$2	5,056	No Trades	No Trades
11/24/1980	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	3,684	No Trades	No Trades
11/24/1980	HUGHES TOOL CO SUB DEB CONV 8.500 4/01/2005	276,000	12,000	23.0x
11/25/1980	LOEWS THEATRES INC WT EXP 11/29/1980	3,875	No Trades	No Trades
11/25/1980	SUN INC PFD CONV \$2.25	3,335	100	33.4x
11/26/1980	LOEWS THEATRES INC SUB DEB 6.875 12/01/1993	155,000	201,000	Does Not Exceed
11/28/1980	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	3,083	1,000	3.1x
11/28/1980	WALTER JIM CORP 4TH PFD CONV \$1.60	6,513	300	21.7x
12/2/1980	LEAR SIEGLER INC PFD CONV \$2.25	3,689	No Trades	No Trades
12/4/1980	AIR FLA SYS INC PFD SER B CONV 2.40%	18,867	6,600	2.9x
12/9/1980	BRISTOL MYERS CO PFD CONV \$2	6,805	2,400	2.8x
12/9/1980	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	9,717	20,000	Does Not Exceed
12/11/1980	TRE CORP SUB DEB CONV 9.750 3/01/2002	61,000	2,000	30.5x
12/16/1980	BENDIX CORP PFD SER A CONV \$3	3,385	No Trades	No Trades
12/16/1980	INA CORP PFD SER C CONV \$1.90	13,536	1,050,000	Does Not Exceed
12/16/1980	REYNOLDS R J INDS INC PFD CONV \$2.25	2,313	400	5.8x
12/19/1980	CITY INVESTING CO PREF SER B CONV \$2.00	11,537	1,500	7.7x
12/19/1980	COOPER INDS INC PFD SER B CONV \$2.50	348	No Trades	No Trades
12/22/1980	ASHLAND OIL INC SUB DEB CONV 4.750 8/15/1993	317,000	No Trades	No Trades
12/22/1980	INGERSOLL RAND CO PREF CONV \$2.35	7,983	10,600	Does Not Exceed
12/23/1980	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,236	No Trades	No Trades
12/26/1980	TOTAL PETE NORTH AMER LTD WTS EXP 12/31/1980	16,893	No Trades	No Trades
12/30/1980	HOUSTON OIL & MINERALS CORP CUM CONV PFD 1.69	9,214	21,800	Does Not Exceed
1/2/1981	AMERICAN TEL & TELECO PFD CONV \$4	7,761	1,400	5.5x
1/2/1981	ATLANTIC RICHFIELD CO PREF CONV \$3	673	No Trades	No Trades
1/5/1981	TEXASGULF INC PFD SER A CONV \$3	4,155	6,400	Does Not Exceed
1/5/1981	TRAVELERS CORP PFD CONV \$2.00	8,292	100	82.9x
1/6/1981	DIGITAL EQUIP CORP SUB DEB CONV 8.875 6/15/2005	494,000	24,000	20.6x
1/7/1981	COLT INDS INC PFD SER A CONV \$1.60	11,311	No Trades	No Trades
1/7/1981	OCCIDENTAL PETE CORP PFD CONV \$4	3,849	No Trades	No Trades
1/9/1981	CONOCO INC PFD CONV \$2	2,296	No Trades	No Trades
1/9/1981	DEERE & CO SUB DEB CONV 5.500 1/15/2001	310,000	10,000	31.0x
1/12/1981	AMERADA HESS CORP PFD CONV \$3.50	3,714	No Trades	No Trades
1/13/1981	CROUSE HINDS CO PFD CONV \$3.35	1,627	No Trades	No Trades
1/14/1981	LTV CORP SUB DEB CONV 12.000 5/15/2005	112,000	397,000	Does Not Exceed
1/16/1981	BUNKER RAMO CORP PFD CONV 1.50	10,669	300	35.6x
1/20/1981	OCCIDENTAL PETE CORP CONV \$3.60	3,224	200	16.1x
1/21/1981	AVNET INC PFD SER C CONV 2.50	1,294	No Trades	No Trades
1/21/1981	DAMSON OIL CORP WT EXP 03/31/1983	40,789	400	102.0x
1/21/1981	MONSANTO CO PFD CONV \$2.75	5,597	No Trades	No Trades
1/21/1981	SPARKMAN ENERGY CORP PFD CONV \$1	23,589	No Trades	No Trades
1/22/1981	JOHNSON CTLS INC PFD SER B CONV \$2	5,710	No Trades	No Trades
1/26/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	1,449	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
1/26/1981	BELCO PETE CORP SUB DEB CONV 4.750 10/01/1988	217,000	11,000	19.7x
1/27/1981	ETHYL CORP 2ND PFD SER A CONV \$2.40	5,418	No Trades	No Trades
1/27/1981	PENGO IND INC SUB DEB CONV 9.000 2/01/1995	246,000	5,000	49.2x
2/2/1981	ROWAN COS INC PFD SER A CONV \$2.4375	5,734	23,000	Does Not Exceed
2/3/1981	TIME INC PFD SER B CONV \$1.575	9,400	3,100	3.0x
2/3/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	610	No Trades	No Trades
2/4/1981	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	3,848	300	12.8x
2/17/1981	LEAR SIEGLER INC PFD CONV \$2.25	4,406	No Trades	No Trades
2/18/1981	DILLINGHAM CORP PFD CONV \$2	10,892	300	36.3x
2/19/1981	IC IND INC 2ND PFD SER 1 CONV \$3.50	8,518	1,300	6.6x
2/20/1981	AETNA LIFE & CAS CO PFD CONV \$2	5,888	No Trades	No Trades
2/20/1981	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	3,612	No Trades	No Trades
2/20/1981	WALTER JIM CORP 4TH PFD CONV \$1.60	11,685	100	116.9x
2/25/1981	BRISTOL MYERS CO PFD CONV \$2	883	2,200	Does Not Exceed
2/25/1981	FIRST EXECUTIVE CORP DEL 1ST SER PREF CONV \$0.50	4,141	700	5.9x
2/25/1981	INSILCO CORP 2ND PFD SER A \$1.25	15,292	No Trades	No Trades
2/26/1981	PETROLEUM & RESOURCES PFD PFD CONV \$1.75	16,217	No Trades	No Trades
2/27/1981	TRW INC PREF SER 1 CONV \$4.40	2,851	1,300	2.2x
2/27/1981	WASHINGTON NATL CORP PFD CONV \$2.50	7,679	300	25.6x
3/3/1981	LINCOLN NATL CORP IND PFD SER A CONV \$3	5,771	No Trades	No Trades
3/5/1981	CITY INVESTING CO PREF SER B CONV \$2.00	8,826	600	14.7x
3/9/1981	INTERNATIONAL TEL & TELECO CORP PFD SER H CONV \$4	7,428	200	37.1x
3/9/1981	JEWEL COS PFD SER A CV \$2.31	35,675	100	356.8x
3/10/1981	COLT IND INC PFD SER D CONV \$4.25	3,627	No Trades	No Trades
3/11/1981	ATLANTIC RICHFIELD CO PREF CONV \$3	1,095	300	3.7x
3/11/1981	CROWN ZELLERBACH CORP PFD SER A CONV \$4.625	17,087	24,200	Does Not Exceed
3/11/1981	PATRICK PETE CO WTS EXP 04/09/1981	25,926	30,200	Does Not Exceed
3/13/1981	COOPER IND INC PFD CON \$2.90	17,297	16,400	1.1x
3/16/1981	INA CORP PFD SER C CONV \$1.90	10,123	No Trades	No Trades
3/16/1981	RELIANCE GROUP INC PFD SER B CONV \$2.20	1,551	100	15.5x
3/17/1981	CHAMPION INTL CORP PREF CONV \$4.60	19,000	5,400	3.5x
3/17/1981	GEORGIA PAC CORPORATION PFD SER A CONV	13,119	1,100	11.9x
3/18/1981	AIR FLA SYS INC PFD SER B CONV 2.40%	31,490	11,100	2.8x
3/18/1981	NEWMONT MNG CORP PFD SER A CONV \$4.50	2,219	No Trades	No Trades
3/19/1981	INTERCO INC PFD SER D CONV \$7.75	7,174	2,000	3.6x
3/20/1981	FEDERAL PAPER BRD INC PFD CONV 1.20	9,732	9,900	Does Not Exceed
3/23/1981	OFFSHORE LOGISTICS INC CUM CONV PFD \$2.4375	15,070	900	16.7x
3/24/1981	BRUNSWICK CORP PFD SER A CONV \$2.40	36,190	800	45.2x
3/24/1981	MCI COMMUNICATIONS CORP SR PFD CONV \$1.80	41,717	36,600	1.1x
3/24/1981	WESTERN UN CORP 2ND PFD CONV 4.90%	5,882	100	58.8x
3/24/1981	WHEELABRATOR FRYE INC PFD SER B CONV \$2	5,578	300	18.6x
3/25/1981	AMAX INC PFD SER B CONV \$3	2,995	2,000	1.5x
3/30/1981	AMERICAN BRANDS INC PFD CONV \$1.70	5,921	No Trades	No Trades
3/30/1981	BUNKER RAMO CORP PFD CONV 1.50	8,467	600	14.1x
3/30/1981	EMHART CORP VA PFD CONV \$2.10	5,381	No Trades	No Trades
3/31/1981	CHRIS CRAFT IND INC PFD \$1.40	4,654	No Trades	No Trades
4/7/1981	INGERSOLL RAND CO PREF CONV \$2.35	7,973	1,600	5.0x
4/7/1981	ROCKWELL INTL CORP PFD SER B CONV \$1.35	4,434	No Trades	No Trades
4/9/1981	CONOCO INC PFD CONV \$2	2,475	No Trades	No Trades
4/10/1981	PITNEY BOWES INC PREF CONV \$2.12	4,534	10,000	Does Not Exceed
4/14/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,495	1,400	2.5x
4/14/1981	UNITED TECHNOLOGIES CORP PFD CONV \$3.875	5,419	600	9.0x
4/20/1981	GULF & WESTN IND INC PFD SER D CONV 2.50	2,272	No Trades	No Trades
4/20/1981	TIME INC PFD SER B CONV \$1.575	5,166	18,100	Does Not Exceed
4/22/1981	IC IND INC 2ND PFD SER 1 CONV \$3.50	7,576	2,600	2.9x
4/24/1981	INTERNATIONAL TEL & TELECO CORP PFD SER K CONV \$4	4,401	18,300	Does Not Exceed
4/27/1981	DILLINGHAM CORP PFD CONV \$2	11,435	3,000	3.8x
4/29/1981	ALUMINUM CO AMER SUB DEB CONV 5.250 9/15/1991	311,000	67,000	4.6x
4/29/1981	CHROMALLOY AMERN CORP DEL PFD CONV \$5.00	3,911	No Trades	No Trades
4/29/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	2,757	100	27.6x
5/5/1981	BRISTOL MYERS CO PFD CONV \$2	6,220	8,900	Does Not Exceed
5/5/1981	LEAR SIEGLER INC PFD CONV \$2.25	3,810	No Trades	No Trades
5/6/1981	LTV CORPORATION PART PREF CONV SER 1	12,413	400	31.0x
5/13/1981	BALDWIN UTD CORP PFD CL U CONC \$2.06	6,203	3,800	1.6x

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
5/18/1981	ROHR IND INC PFD SER B CONV 3.125	35,780	15,700	2.3x
5/19/1981	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	4,337	20,000	Does Not Exceed
5/20/1981	XCOR INTL INC CL A	18,902	44,700	Does Not Exceed
5/21/1981	CURTIS WRIGHT CORP CL A CONV \$2 PFD	6,790	200	34.0x
5/26/1981	INTERCO INC PFD SER D CONV \$7.75	2,064	No Trades	No Trades
5/26/1981	LIBERTY NATL CORP PFD CONV \$2.125	12,166	5,100	2.4x
5/26/1981	US AIR INC SR PFD SER A CONV \$1.875	7,608	5,300	1.4x
5/27/1981	TODD SHIPYARDS CORP SUB DEB CONV 10.500 3/01/2000	233,000	32,000	7.3x
6/1/1981	AMERICAN BRANDS INC PFD CONV \$2.67	8,198	10,500	Does Not Exceed
6/3/1981	IN SILCO CORP 2ND PFD SER A \$1.25	13,003	No Trades	No Trades
6/3/1981	MCI COMMUNICATIONS CORP \$1.84 CUM CONV PREFERRED	59,705	34,900	1.7x
6/8/1981	AMAX INC PFD SER B CONV \$3	3,668	100	36.7x
6/9/1981	PENN CENT CORP 1ST SPL PREF CONV \$5.27	9,583	3,000	3.2x
6/9/1981	TEXASGULF INC PFD SER A CONV \$3	2,749	100	27.5x
6/12/1981	BERGEN BRUNSWIG CORP PFD SER 1 CONV \$1.15	5,252	4,000	1.3x
6/17/1981	CHAMPION INTL CORP PREF CONV \$1.20	9,847	100	98.5x
6/18/1981	INA CORP PFD SER C CONV \$1.90	4,738	No Trades	No Trades
6/19/1981	INGERSOL RAND CO PREF CONV \$2.35	9,499	7,300	1.3x
6/19/1981	READING & BATES CORP PFD 4TH SER CONV \$2.125	21,168	11,200	1.9x
6/22/1981	SUMMIT ENERGY CORP PFD CONV \$1.80	36,775	1,700	21.6x
6/24/1981	LOCKHEED CORP \$11.25 PFD	15,838	1,600	9.9x
6/24/1981	PITNEY BOWES INC PREF CONV \$2.12	10,738	2,300	4.7x
6/25/1981	SUN INC PFD CONV \$2.25	5,519	500	11.0x
6/29/1981	JAMES RIVER CORP OF VA SER G \$5.40 CUM CO PFD	8,200	100	82.0x
7/1/1981	AMERICAN TEL & TELECO PFD CONV \$4	5,764	1,200	4.8x
7/1/1981	FMC CORP PFD CONV \$2.25	7,354	2,600	2.8x
7/8/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	2,726	600	4.5x
7/8/1981	UNITED TECHNOLOGIES CORP PFD CONV \$7.32	2,966	400	7.4x
7/9/1981	ETHYL CORP 2ND PFD SER A CONV \$2.40	3,518	No Trades	No Trades
7/10/1981	TRANSCO COMPANIES INC CUM CONV PFD 3.875 SERIES	20,115	2,900	6.9x
7/14/1981	BERGEN BRUNSWIG CORP PFD SER 1 CONV \$1.15	6,905	400	17.3x
7/14/1981	OCCIDENTAL PETE CORP PFD CONV \$3.60	3,283	No Trades	No Trades
7/15/1981	KOPPERS INC PREF CONV \$10	7,370	9,600	Does Not Exceed
7/16/1981	GOULD INC PFD CONV \$1.35	11,751	100	117.5x
7/21/1981	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,766	No Trades	No Trades
7/23/1981	HEINZ H J CO 3RD PFD CONV \$1.70	10,292	200	51.5x
7/24/1981	FAIRCHILD INDNS INC PFD SER A CONV \$3.60	8,152	2,500	3.3x
7/24/1981	GATX CORP PFD CONV \$2.50	6,189	100	61.9x
7/24/1981	HOLIDAY INNS INC SUB DEB CONV 9.625 4/01/2005	271,000	27,000	10.0x
7/27/1981	REYNOLDS R J INDNS INC PFD CONV \$2.25	2,549	900	2.8x
8/5/1981	INTERCO INC PFD SER D CONV \$7.75	2,958	200	14.8x
8/5/1981	TESORO PETE CORP SUB DEB CONV 5.250 2/01/1989	321,000	80,000	4.0x
8/5/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	1,573	No Trades	No Trades
8/11/1981	DEERE & CO SUB DEB CONV 5.500 1/15/2001	351,300	No Trades	No Trades
8/11/1981	WASHINGTON NATL CORP PFD CONV \$2.50	4,764	No Trades	No Trades
8/17/1981	ATLANTIC RICHFIELD CO PFD CONV \$2.80	2,792	400	7.0x
8/18/1981	PENNZOIL CO SUB DEB CONV 5.250 3/01/1996	156,000	No Trades	No Trades
8/18/1981	SUNDSTRAND CORP PFD CONV \$3.50	2,261	No Trades	No Trades
8/20/1981	WALTER JIM CORP 4TH PFD CONV \$1.60	14,637	No Trades	No Trades
8/27/1981	TRW INC PREF SER 1 CONV \$4.40	3,031	1,100	2.8x
9/1/1981	FEDERAL PAPER BRD INC PFD CONV 1.20	11,852	500	23.7x
9/1/1981	SUN INC PFD CONV \$2.25	4,144	600	6.9x
9/3/1981	MONSANTO CO PFD CONV \$ 2.75	3,345	No Trades	No Trades
9/4/1981	CHAMPION INTL CORP PREF CONV \$1.20	13,420	No Trades	No Trades
9/8/1981	TEXTRON INC PFD CONV \$2.08	11,145	400	27.9x
9/9/1981	LTV CORPORATION PART PREF CONV SER 1	10,650	No Trades	No Trades
9/10/1981	AMERICAN BRANDS INC PFD CONV \$1.70	12,120	No Trades	No Trades
9/16/1981	FMC CORP PFD CONV \$2.25	9,735	300	32.5x
9/22/1981	HEINZ H J CO 3RD PFD CONV \$1.70	9,503	No Trades	No Trades
9/23/1981	BALDWIN UTD CORP PFD CL U CONC \$2.06	5,837	No Trades	No Trades
9/28/1981	UNITED TECHNOLOGIES CORP PFD CONV \$3.875	7,381	41,000	Does Not Exceed
9/29/1981	WESTERN UN CORP PFD CONV 4.60%	3,086	600	5.1x
10/5/1981	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,536	No Trades	No Trades
10/6/1981	AMERICAN MED INTL INC SUB DEB CONV 8.000 6/01/2000	189,000	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
10/6/1981	LEAR SIEGLER INC PFD CONV \$2.25	4,411	100	44.1x
10/7/1981	CITY INVESTING CO PREF SER B CONV \$2.00	9,780	500	19.6x
10/9/1981	ROCKWELL INTL CORP PFD SER B CONV \$1.35	6,599	No Trades	No Trades
10/12/1981	RELIANCE GROUP INC PFD SER B CONV \$2.20	3,269	600	5.4x
10/19/1981	BRISTOL MYERS CO PFD CONV \$ 2	6,629	25,000	Does Not Exceed
10/19/1981	GOULD INC PFD CONV \$1.35	13,127	No Trades	No Trades
10/20/1981	CROCKER NATL CORP PFD \$3	5,277	No Trades	No Trades
10/20/1981	UNITED TECHNOLOGIES CORP PFD CONV \$8	965	No Trades	No Trades
10/22/1981	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	7,607	No Trades	No Trades
10/22/1981	TIME INC PFD SER B CONV \$1.575	8,828	700	12.6x
10/26/1981	TRW INC PREF SER 1 CONV \$4.40	2,561	No Trades	No Trades
10/30/1981	TRAVELERS CORP PFD CONV \$2.00	5,839	No Trades	No Trades
11/6/1981	ROWAN COS INC PFD SER A CONV \$2.4375	3,835	900	4.3x
11/9/1981	AMAX INC PFD SER B CONV \$3	5,357	300	17.9x
11/23/1981	LTV CORPORATION PART PREF CONV SER 1	18,851	No Trades	No Trades
11/24/1981	AMERADA HESS CORP PFD CONV \$3.50	1,255	No Trades	No Trades
11/30/1981	FMC CORP PFD CONV \$2.25	12,284	1,800	6.8x
11/30/1981	TEXTRON INC PFD CONV \$2.08	13,591	6,800	2.0x
12/3/1981	HOLIDAY INNS INC SUB DEB CONV 9.625 04/01/2005	119,000	6,000	19.8x
12/7/1981	RCA CORP 1ST PFD CONV \$4	8,765	2,700	3.2x
12/8/1981	INTERNATIONAL TEL & TELEG CORP PFD SER H CONV \$4	7,147	No Trades	No Trades
12/10/1981	EATON CORP PFD CONV A \$2.30	6,287	No Trades	No Trades
12/14/1981	UNITED TECHONLOGIES CORP PFD CONV \$3.875	6,742	1,700	4.0x
12/14/1981	WOOLWORTH FW CO PFD SER A CONV \$2.20	14,494	No Trades	No Trades
12/15/1981	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	6,594	300	22.0x
12/15/1981	MC DERMOTT INC PFD SER A CONV \$2.20	8,936	5,100	1.8x
12/16/1981	WESTERN UN CORP PFD CONV 4.60%	3,701	400	9.3x
12/21/1981	AMERICAN BROADCASTING COS INC WT EXP 01/02/0982	6,885	1,400	4.9x
12/22/1981	BALDWIN UTD CORP PFD CL U CONC \$2.06	7,362	100	73.6x
12/23/1981	BRISTOL MEYERS CO PFD CONV \$2	7,798	1,000	7.8x
12/30/1981	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,282	No Trades	No Trades
12/31/1981	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,117	No Trades	No Trades
12/31/1981	OGDEN CORP PFD CONV \$1.875	5,360	No Trades	No Trades
1/12/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	1,423	No Trades	No Trades
1/12/1982	WHEELABRATOR FRYE INC PFD SER B CONV \$2	8,064	No Trades	No Trades
1/20/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	1,371	No Trades	No Trades
1/21/1982	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,601	300	12.0x
1/22/1982	AMERICAN BRANDS INC PFD CONV \$2.67	9,197	No Trades	No Trades
1/25/1982	UNITED STATES GYPSUM CO PFD CONV \$1.80	11,204	No Trades	No Trades
1/26/1982	BRUNSWICK CORP SUB DEB CONV 10.000 8/15/2006	317,000	830,000	Does Not Exceed
1/26/1982	CONTINENTAL CORP PFD SER A CONV \$2.50	4,418	No Trades	No Trades
1/26/1982	FLAGSHIP BKS INC PFD CONV \$2.48	36,695	300	122.3x
1/26/1982	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	18,348	50,000	Does Not Exceed
1/27/1982	TRANS WORLD CORP PFD SER C CONV \$2.66	59,880	13,100	4.6x
2/2/1982	WACHOVIA CORP PFD SER A CONV \$2.20	2,666	No Trades	No Trades
2/3/1982	GRACE W R & CO SUB DEB CONV 6.500 11/15/1996	242,000	No Trades	No Trades
2/4/1982	SUN INC PFD CONV \$2.25	5,185	400	13.0x
2/5/1982	ROCKWELL INTL CORP PFD SER A CONV \$4.75	2,482	No Trades	No Trades
2/9/1982	BALLY MFG CORP SUB DEB CONV 6.000 9/15/1998	1,292,000	3,000	430.7x
2/9/1982	OCCIDENTAL PETE CORP PFD CONV \$4	5,360	No Trades	No Trades
2/9/1982	TRANSCO COMPANIES IN CUM CONV PFD 3.875 SERIES	23,120	4,000	5.8x
2/10/1982	AMERADA HESS CORP PFD CONV \$3.50	3,953	No Trades	No Trades
2/16/1982	AMERICAN EXPRESS CO WTS EXP 02/28/1987	18,990	1,100	17.3x
2/16/1982	BENDIX CORP PFD SER B CONV 9 3/4%	38,778	800	48.5x
2/16/1982	HOLIDAY INNS INC SUB DEB CONV 9.625 04/01/2005	200,000	85,000	2.4x
2/16/1982	HOLIDAY INNS INC SUB DEB CONV 9.625 4/01/2005	200,000	85,000	2.4x
2/16/1982	HOLIDAY INS INC SUB DEB CONV 9.625 4/01/2005	144,000	85,000	1.7x
2/16/1982	READING & BATES CORP PFD 4TH SER CONV \$2.125	45,630	39,200	1.2x
2/16/1982	UNITED TECHNOLOGIES CORP PFD CONV \$3.875	8,385	2,600	3.2x
2/17/1982	CHAMPION INTL CORP PREF CONV \$1.20	21,852	200	109.3x
2/18/1982	ASHLAND OIL INC PFD SER 1981 CONV \$3.96	31,746	400	79.4x
2/19/1982	FLEXI VAN CORP PFD CONV \$2.75	40,000	4,400	9.1x
2/23/1982	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	5,612	No Trades	No Trades
2/23/1982	TEXTRON INC PFD CONV \$2.08	10,275	3,100	3.3x

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
3/5/1982	FEDERAL PAPER BOARD PFD \$1.20	9,661	100	96.6x
3/5/1982	UNITED TECHNOLOGIES CORP PFD CONV \$8	1,268	No Trades	No Trades
3/9/1982	CONSOLIDATED FOOD CORP PFD SER A CONV \$4.50	4,423	100	44.2x
3/15/1982	TIME INC PFD SER B CONV \$1.575	6,585	16,700	Does Not Exceed
3/18/1982	EATON CORP PFD CONV 4.75%	9,533	No Trades	No Trades
3/18/1982	TRW INC PREF 3 CONV \$4.50	4,123	100	41.2x
3/19/1982	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,052	400	7.6x
3/30/1982	MC DERMOTT INC PFD SER A CONV \$2.20	28,977	13,500	2.1x
3/31/1982	WHEELABRATOR FRYE INC PFD SER B CONV \$2	11,957	700	17.1x
4/2/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,418	No Trades	No Trades
4/5/1982	VIACOM INTL INC PFD CONV \$2.10	29,688	40,000	Does Not Exceed
4/5/1982	WASHINGTON NATL CORP PFD CONV \$2.50	8,236	100	82.4x
4/5/1982	WESTERN UN CORP 2ND PFD CONV 4.90%	5,674	No Trades	No Trades
4/6/1982	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	9,731	2,100	4.6x
4/6/1982	SUN INC PFD CONV \$2.25	5,034	100	50.3x
4/8/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	1,240	No Trades	No Trades
4/13/1982	MATTEL INC PFD \$25 SER A CONV DIVID \$2.50	28,985	1,300	22.3x
4/15/1982	Occidental PETE CORP PFD CONV \$4	5,468	No Trades	No Trades
4/16/1982	PFIZER INC SUB DEB CONV 4.000 2/15/1997	584,000	No Trades	No Trades
4/20/1982	MONSANTO CO PFD CONV \$2.75	4,166	No Trades	No Trades
4/30/1982	TEXTRON INC PFD CONV \$2.08	12,678	100	126.8x
5/3/1982	BALDWIN UTD CORP PFD CL U CONC \$2.06	1,804	100	18.0x
5/11/1982	BRISTOL MYERS CO PFD CONV \$2	5,619	No Trades	No Trades
5/12/1982	WACHOVIA CORP PFD SER A CONV \$2.20	3,652	No Trades	No Trades
5/14/1982	TIME INC PFD SER B CONV \$1.575	8,126	600	13.5x
5/21/1982	CONSOLIDATED FOOD CORP PFD SER A CONV \$4.50	7,153	No Trades	No Trades
5/24/1982	WALTER JIM CORP 4TH PFD CONV \$1.60	15,905	200	79.5x
5/26/1982	WESTERN UNION CORP PFD CONV 4.60%	6,322	No Trades	No Trades
6/7/1982	ATLANTIC RICHFIELD CO PREF CONV \$3	1,321	No Trades	No Trades
6/7/1982	LEAR SIEGLER INC PFD CONV \$2.25	4,295	No Trades	No Trades
6/8/1982	AMERICAN BRANDS INC PFD CONV \$2.67	7,760	No Trades	No Trades
6/8/1982	FMC CORP PFD CONV \$2.25	11,845	No Trades	No Trades
6/8/1982	GENERAL TEL & ELECTRS CORP PFD CONV 5.00%	13,276	600	22.1x
6/17/1982	SUN INC PFD CONV \$2.25	5,197	100	52.0x
6/18/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,505	No Trades	No Trades
6/22/1982	INTERNATIONAL TEL & TELEG CORP PFD SER K CONV \$4	9,856	2,600	3.8x
6/29/1982	INTERNATIONAL TEL & TELEG CORP PFD SER N CONV \$2.25	11,032	2,800	3.9x
7/2/1982	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	8,126	No Trades	No Trades
7/7/1982	AMERICAN HOME PRODS CORP PFD CONV \$2	1,122	No Trades	No Trades
7/7/1982	UNITED STATES GYPSUM CO PFD CONV \$1.80	10,080	No Trades	No Trades
7/8/1982	AMERADA HESS CORP PFD CONV \$3.50	5,271	No Trades	No Trades
7/8/1982	OCCIDENTAL PETE CORP PFD CONV \$3.60	5,868	No Trades	No Trades
7/14/1982	BALDWIN UTD CORP PFD CL U CONC \$2.06	5,021	300	16.7x
7/20/1982	EMHART CORP VA WT EXP 07/24/1982	11,418	9,100	1.3x
7/21/1982	WOOLWORTH FW CO PFD SER A CONV \$2.20	10,795	1,400	7.7x
7/22/1982	PAPER CRAFT CORP SUB CV DEB 5.250 6/01/1994	310,000	No Trades	No Trades
7/22/1982	TEXTRON INC PFD CONV \$2.08	29,224	200	146.1x
7/22/1982	TRANE CO SUB DEB CONV 4.000 9/15/1992	415,000	No Trades	No Trades
7/30/1982	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,072	No Trades	No Trades
8/2/1982	BRISTOL MYERS CO PFD CONV \$2	6,275	No Trades	No Trades
8/2/1982	WALTER JIM CORP 4TH PFD CONV \$1.60	12,852	1,200	10.7x
8/5/1982	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,086	No Trades	No Trades
8/13/1982	GATX CORP PFD CONV \$2.50	11,683	No Trades	No Trades
8/17/1982	INTERNATIONAL TEL & TELEG CORP PFD SER H CONV \$4	7,699	No Trades	No Trades
8/19/1982	AMERICAN BRANDS INC PFD CONV \$2.67	7,853	No Trades	No Trades
8/19/1982	TRW INC PREF SER 1 CONV \$4.40	1,610	1,100	1.5x
8/23/1982	WACHOVIA CORP PFD SER A CONV \$2.20	3,546	No Trades	No Trades
8/23/1982	WHEELABRATOR FRYE INC PFD SER B CONV \$2	10,072	No Trades	No Trades
8/25/1982	ROCKWELL INTL CORP PFD SER B CONV \$1.35	3,799	300	12.7x
9/2/1982	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,799	700	5.4x
9/2/1982	MONSANTO CO PFD CONV \$2.75	4,702	No Trades	No Trades
9/2/1982	NEWMONT MNG CORP PFD SER A CONV \$4.50	2,484	No Trades	No Trades
9/8/1982	UNITED STATES GYPSUM CO PFD CONV \$1.80	17,564	1,300	13.5x
9/13/1982	OGDEN CORP PFD CONV \$1.875	10,823	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
9/13/1982	PITNEY BOWES INC PREF CONV \$2.12	11,115	13,500	Does Not Exceed
9/13/1982	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,847	No Trades	No Trades
9/15/1982	KROGER CO SUB DEB CONV 10.250 6/15/2006	308,000	No Trades	No Trades
9/15/1982	TEXTRON INC PFD CONV \$2.08	13,727	400	34.3x
9/20/1982	AMERICAN HOME PRODS CORP PFD CONV \$2	2,699	No Trades	No Trades
9/23/1982	EMHART CORP VA PFD CONV \$2.10	9,067	No Trades	No Trades
9/24/1982	AMERICAN BRANDS INC PFD CONV \$1.70	8,591	No Trades	No Trades
9/30/1982	BRISTOL MEYERS CO PFD CONV \$2	4,664	No Trades	No Trades
9/30/1982	BRISTOL MYERS CO PFD CONV \$2	5,405	No Trades	No Trades
9/30/1982	TIME INC PFD SER B CONV \$1.575	11,998	100	120.0x
10/6/1982	NORTON SIMON INC PFD SER A CONV \$1.60	6,861	No Trades	No Trades
10/7/1982	JOHNSON CTLS INC PFD SER B CONV \$2	9,022	No Trades	No Trades
10/8/1982	HOUSEHOLD INTL INC PFD CONV \$2.375	5,733	100	57.3x
10/13/1982	ATLANTIC RICHFIELD CO PREF CONV \$ 3	778	No Trades	No Trades
10/18/1982	WESTERN UN CORP 2ND PFD CONV 4.90%	2,983	500	6.0x
10/19/1982	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,380	No Trades	No Trades
10/20/1982	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	5,228	60,000	Does Not Exceed
10/26/1982	GTE CORP PFD CONV 5%	11,204	700	16.0x
10/27/1982	GOULD INC PFD CONV \$1.35	11,240	No Trades	No Trades
11/3/1982	HOUSEHOLD INTL INC PFD CONV \$2.50	10,889	800	13.6x
11/3/1982	TRW INC PREF SER 1 CONV \$4.40	3,956	200	19.8x
11/15/1982	HOSPITAL CORP OF AMER DEB CV 8.750 2/15/2006	463,000	141,000	3.3x
11/22/1982	RIO GRANDE IND INC PFD SER A CONV \$0.80	19,216	122,300	Does Not Exceed
11/22/1982	SUN INC PFD CONV \$2.25	8,196	700	11.7x
12/6/1982	AMERICAN BRANDS INC PFD CONV \$1.70	7,187	No Trades	No Trades
12/6/1982	TIME INC PFD SER B CONV \$1.575	7,472	500	14.9x
12/15/1982	EMHART CORP VA PFD CONV \$2.10	5,019	No Trades	No Trades
12/15/1982	JAMES RIVER CORP OF VA SER G \$5.40 CUM CO PFD	2,443	18,400	Does Not Exceed
12/17/1982	INTERCO INC PFD SER D CONV \$7.75	6,349	4,100	1.5x
12/23/1982	AMERICAN TEL & TELECO PFD CONV \$4	10,804	1,400	7.7x
1/3/1983	ATLANTIC RICHFIELD CO PREF CONV \$3	1,264	100	12.6x
1/4/1983	FOREMOST MCKESSON INC PFD SER A CONV \$1.80	9,090	200	45.5x
1/6/1983	NORTON SIMON INC PFD SER A CONV \$1.60	7,033	No Trades	No Trades
1/10/1983	JOHNSON CTLS INC PFD SER B CONV \$2	12,729	No Trades	No Trades
1/11/1983	LEAR SIEGLER INC PFD CONV \$2.25	4,260	No Trades	No Trades
1/19/1983	PHILIPS IND INC SPL PFD CONV \$1	21,428	200	107.1x
1/24/1983	CONSOLIDATED FOODS CORP PFD SER A CONV \$4.50	4,563	No Trades	No Trades
1/24/1983	TRW INC PREF SER 1 CONV \$4.40	3,305	No Trades	No Trades
2/2/1983	WHEELABRATOR FRYE INC COM PAR \$0.30	12,558	No Trades	No Trades
2/8/1983	BRISTOL MYERS CO PFD CONV \$2	7,642	200	38.2x
2/8/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	9,940	100	99.4x
2/22/1983	DIGITAL SWITCH CORP WT EXP 07/29/1984	12,657	3,700	3.4x
2/23/1983	TIME INC PFD SER B CONV \$1.575	10,575	300	35.3x
2/25/1983	MERRIL LYNCH & CO INC SUB DEB CONV 9.250 12/15/2005	345,000	9,000	38.3x
3/2/1983	AMERICAN BRANDS INC PFD CONV \$1.70	8,445	No Trades	No Trades
3/9/1983	OGDEN CORP PFD CONV \$1.875	8,609	No Trades	No Trades
3/11/1983	FMC CORP PFD CONV \$2.25	8,713	No Trades	No Trades
3/11/1983	WASHINGTON NATL CORP PFD CONV \$2.50	15,204	200	76.0x
3/18/1983	JOHNSON CTLS INC PFD SER B CONV \$2	14,141	No Trades	No Trades
3/18/1983	ROHR IND INC PFD SER B CONV 3.125	7,643	102,500	Does Not Exceed
3/23/1983	GULF & WESTN IND INC PFD SER D CONV 2.50	7,406	520,000	Does Not Exceed
3/23/1983	TRANS WORLD AIRLINES INC JR SUB DEB CONV 12.000 01/01/200	431,000	64,000	6.7x
3/25/1983	AMERICAN BRANDS INC PFD CONV \$2.67	10,414	200	52.1x
4/4/1983	NEWMONT MNG CORP PFD SER A CONV \$4.50	3,635	No Trades	No Trades
4/8/1983	INTERCO INC PFD SER D CONV \$7.75	4,443	900	4.9x
4/12/1983	HUTTON E F GROUP INC SUB DEB CONV 9.500 12/01/2005	348,000	190,000	1.8x
4/12/1983	TEXTRON INC PFD CONV \$2.08	10,671	700	15.2x
4/13/1983	TRW INC PREF SER 1 CONV \$4.40	4,293	No Trades	No Trades
4/15/1983	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	8,632	50,000	Does Not Exceed
4/27/1983	MC DERMOTT INC PFD SER A CONV \$2.20	20,000	1,500	13.3x
5/4/1983	HOUSEHOLD INTL INC PFD CONV \$2.50	13,545	600	22.6x
5/6/1983	DIGITAL SWITCH CORP WT EXP 07/29/1984	3,187	1,400	2.3x
5/12/1983	WAL-MART STORES INC PFD SER A CONV 8%	9,141	100	91.4x
5/13/1983	MONSANTO CO PFD CONV \$2.75	7,263	No Trades	No Trades

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5/16/1983	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	3,989	500	8.0x
5/16/1983	GOODRICH B F CO PFD SER C CONV \$3.125	22,133	43,200	Does Not Exceed
5/24/1983	EMHART CORP VA PFD CONV \$2.10	6,745	No Trades	No Trades
5/31/1983	UNITED TECHNOLGIES CORP PFD CONV \$3.875	7,889	400	19.7x
6/1/1983	OCCLIDENTAL PETE CORP PFD CONV \$3.60	15,206	No Trades	No Trades
6/8/1983	BANCORP HAWAII INC PFD SER A CONV \$2.25	21,978	100	219.8x
6/10/1983	GOULD INC PFD CONV \$1.35	12,899	300	43.0x
6/10/1983	ROWAN COS INC PFD SER A CONV \$2.4375	19,960	15,000	1.3x
6/29/1983	AMERICAN TEL & TELECO PFD CONV \$4	8,495	300	28.3x
7/5/1983	ATLANTIC RICHFIELD CO PFD CONV \$2.80	2,461	No Trades	No Trades
7/8/1983	MERCANTILE BANKSHARES CORP PFD CONV \$3.00	7,345	1,600	4.6x
7/11/1983	PHILIPS IND'S INC SPL PFD CONV \$1	16,859	100	168.6x
7/13/1983	ROCKWELL INT'L CORP PFD SER B CONV \$1.35	5,877	500	11.8x
7/13/1983	TRW INC PREF SER 1 CONV \$4.40	4,364	No Trades	No Trades
7/18/1983	HOUSEHOLD INT'L INC PFD CONV \$2.50	10,930	200	54.7x
7/20/1983	DIGITAL SWITCH CORP WT EXP 07/29/1984	5,474	1,000	5.5x
7/21/1983	ROCKWELL INT'L CORP PFD SER A CONV \$4.75	2,339	100	23.4x
7/25/1983	SUN INC PFD CONV \$2.25	6,382	100	63.8x
8/2/1983	FMC CORP PFD CONV \$2.25	6,326	900	7.0x
8/3/1983	MONSANTO CO PFD CONV \$2.75	6,511	No Trades	No Trades
8/4/1983	RAMADA INNS INC SUB DEB CONV 10.000 7/01/2000	101,000	37,000	2.7x
8/10/1983	CITY INVESTING CO PREF SER B CONV \$2.00	13,419	400	33.5x
8/10/1983	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	4,272	No Trades	No Trades
8/23/1983	GTE CORP PFD CONV 5%	15,384	300	51.3x
8/25/1983	MCKESSON CORP PFD SER A CONV 1.80	11,582	100	115.8x
8/31/1983	INT'L HARVESTER CO PREF SER A CONV \$3	21,211	5,300	4.0x
9/8/1983	INTERCO INC PFD SER D CONV \$7.75	4,427	No Trades	No Trades
9/8/1983	SHELLER GLOBE CORP \$3 CV PFD	6,561	No Trades	No Trades
9/14/1983	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,451	No Trades	No Trades
9/16/1983	UNITED TECHNOLGIES CORP PFD CONV \$3.875	5,001	100	50.0x
9/19/1983	BRISTOL MYERS CO PFD CONV \$2	6,030	No Trades	No Trades
9/21/1983	ATLANTIC RICHFIELD CO PFD CONV \$2.80	5,292	700	7.6x
9/21/1983	HOUSEHOLD INT'L INC PFD CONV \$2.50	16,166	1,900	8.5x
10/6/1983	JOHNSON CTLS INC PFD SER B CONV \$2	15,369	400	38.4x
10/19/1983	GATX CORP PFD CONV \$2.50	11,941	No Trades	No Trades
10/19/1983	MONSANTO CO PFD CONV \$2.75	6,442	No Trades	No Trades
10/21/1983	FMC CORP PFD CONV \$2.25	9,879	2,100	4.7x
10/26/1983	BELL & HOWELL CO PFD CONV \$12.00	658	3,100	Does Not Exceed
10/28/1983	LEAR SIEGER INC PFD CONV \$2.25	6,031	No Trades	No Trades
10/29/1983	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	7,232	No Trades	No Trades
10/31/1983	GENERAL DYNAMICS CORP PFD SER A CONV \$4.25	3,455	No Trades	No Trades
11/4/1983	SUN INC PFD CONV \$2.25	7,609	1,000	7.6x
11/7/1983	MCKESSON CORP PFD SER A CONV 1.80	10,706	No Trades	No Trades
11/9/1983	UNITED TECHNOLGIES CORP PFD CONV \$3.875	8,646	6,400	1.4x
11/11/1983	INT'L HARVESTER CO PREF SER A CONV \$3	12,684	No Trades	No Trades
11/16/1983	TRW INC PREF SER 3 CONV \$4.50	4,133	No Trades	No Trades
11/21/1983	EMHART CORP VA PFD CONV \$2.10	7,902	No Trades	No Trades
11/22/1983	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,095	300	10.3x
12/2/1983	BRISTOL MYERS CO PFD CONV \$2	6,722	No Trades	No Trades
12/5/1983	HOUSEHOLD INT'L INC PFD CONV \$2.50	14,502	1,100	13.2x
12/9/1983	AMERADA HESS CORP PFD CONV \$3.50	4,919	500	9.8x
12/16/1983	MONSANTO CO PFD CONV \$2.75	6,690	No Trades	No Trades
12/22/1983	ETHYL CORP 2ND PFD SER A CONV \$2.40	4,886	No Trades	No Trades
12/22/1983	FMC CORP PFD CONV \$2.25	11,756	No Trades	No Trades
1/4/1984	BEATRICE FOODS CO PREF 2ND SER CONV \$4	11,844	No Trades	No Trades
1/16/1984	EATON CORP PFD SER B CONV \$10	2,787	No Trades	No Trades
1/31/1984	PENNWALT CORP PREF CONV \$2.50	12,488	No Trades	No Trades
2/1/1984	INT'L HARVESTER CO PREF SER A CONV \$3	17,208	1,000	17.2x
2/1/1984	ROCKWELL INT'L CORP PFD SER A CONV \$4.75	2,555	No Trades	No Trades
2/9/1984	AMERICAN BRANDS INC PFD CONV \$2.67	10,434	No Trades	No Trades
2/21/1984	CHAMPION INT'L CORP PREF CONV \$1.200	32,967	600	54.9x
2/21/1984	EMHART CORP VA PFD CONV \$2.10	8,900	No Trades	No Trades
2/21/1984	TRW INC PREF SER 1 CONV \$4.40	6,086	100	60.9x
2/23/1984	BRISTOL MEYERS CO PFD CONV \$2	2,157	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
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Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
2/23/1984	MONSANTO CO PFD CONV \$ 2.75	7,387	No Trades	No Trades
3/1/1984	VIACOM INTL INC PFD CONV \$2.10	25,896	10,000	2.6x
3/2/1984	ENSTAR CORP DEL PFD SER A CONV	7,001	2,100	3.3x
3/5/1984	Occidental PETE CORP PFD CONV \$4	7,896	No Trades	No Trades
3/8/1984	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	8,416	3,000	2.8x
3/9/1984	MCKESSON CORP PFD SER A CONV 1.80	11,991	No Trades	No Trades
3/13/1984	WACHOVIA CORP PFD SER A CONV \$2.20	5,211	No Trades	No Trades
3/27/1984	FLEXI VAN CORP PFD CONV \$2.75	37,693	25,500	1.5x
4/5/1984	ITT CORP ITT PFD SER N CONV \$2.25	10,151	No Trades	No Trades
4/6/1984	TEXTRON INC PFD CONV \$2.08	20,435	600	34.1x
4/6/1984	WASHINGTON NATL CORP PFD CONV \$2.50	18,407	No Trades	No Trades
4/13/1984	TRW INC PREF SER 1 CONV \$4.40	5,380	400	13.5x
4/16/1984	HEINZ H J CO 3RD PFD CONV \$1.70	9,933	No Trades	No Trades
4/19/1984	HOUSEHOLD INTL INC PFD CONV \$2.50	17,034	100	170.3x
4/24/1984	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	6,589	400	16.5x
4/25/1984	ENSTAR CORP PFD SER A CONV	6,344	1,600	4.0x
4/25/1984	INTL HARVESTER CO PREF SER A CONV \$3	24,528	400	61.3x
4/26/1984	TRW INC PREF SER 3 CONV \$4.50	7,629	100	76.3x
4/30/1984	CHEMICAL NEW YORK CORP PFD CONV \$ 1.875	21,356	400	53.4x
5/7/1984	BRISTOL MYERS CO PFD CONV \$2	8,830	No Trades	No Trades
5/8/1984	OWENS ILL INC PREF CONV \$4.75	6,509	100	65.1x
5/14/1984	AMERADA HESS CORP PFD CONV \$3.50	5,072	100	50.7x
5/16/1984	WALTER JIM CORP 4TH PFD CONV \$1.60	19,787	900	22.0x
5/22/1984	LEAR SIEGLER INC PFD CONV \$2.25	6,015	No Trades	No Trades
5/25/1984	ROCKWALL INTL CORP PFD SER B CONV \$1.35	1,082	No Trades	No Trades
6/1/1984	HOUSEHOLD INTL INC PFD CONV \$2.375	13,483	No Trades	No Trades
6/6/1984	SUN INC PFD CONV \$2.25	7,283	500	14.6x
6/7/1984	JEWEL COS PFD SER A CV \$2.31	29,025	9,800	3.0x
6/15/1984	UNITED STATES GYPSUM CO PFD CONV \$1.80	7,637	No Trades	No Trades
6/18/1984	LINCOLN NATL CORP IND PFD SER A CONV \$3	6,204	300	20.7x
6/18/1984	MCKESSON CORP PFD SER A CONV 1.80	12,844	No Trades	No Trades
6/18/1984	TRW INC PREF SER 1 CONV \$4.40	6,538	No Trades	No Trades
6/18/1984	WACHOVIA CORP PFD SER A CONV \$2.20	3,418	No Trades	No Trades
6/20/1984	SHELLER GLOBE CORP \$3 CV PFD	10,827	No Trades	No Trades
6/21/1984	ENSTAR CORP PFD SER A CONV	7,792	3,100	2.5x
6/26/1984	LORIMAR PRODTNS INC WT EXP 10/15/1991	42,512	2,100	20.2x
6/27/1984	OWENS ILL INC PFD CONV \$4.75	7,338	No Trades	No Trades
6/27/1984	TEXTRON INC PFD CONV \$2.08	9,958	No Trades	No Trades
7/12/1984	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	7,891	200	39.5x
7/19/1984	INTERCO INC PFD SER D CONV \$ 7.75	7,075	No Trades	No Trades
7/23/1984	EMHART CORP VA PFD CONV \$ 2.10	1,630	No Trades	No Trades
7/23/1984	MONSANTO CO PFD CONV \$ 2.75	6,211	No Trades	No Trades
7/31/1984	ETHYL CORP 2ND PFD SER A CONV \$2.40	2,334	200	11.7x
8/2/1984	FMC CORP PFD CONV \$2.25	10,970	100	109.7x
8/7/1984	Occidental PETE CORP PFD CONV \$3.60	1,830	No Trades	No Trades
8/9/1984	BEATRICE FOODS CO PREF SER A CONV \$3.38	11,072	2,800	4.0x
8/9/1984	HOUSEHOLD INTL INC PFD CONV \$2.375	9,338	No Trades	No Trades
8/14/1984	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	8,053	10,100	Does Not Exceed
8/17/1984	KIDDE INC PREF SER C CONV \$4	9,589	100	95.9x
8/20/1984	ATLANTIC RICHFIELD CO PREF CONV \$3	2,407	No Trades	No Trades
8/20/1984	INTERNATIONAL HARVESTER CO JR PREF SER D CONV \$0	34,355	7,500	4.6x
8/20/1984	KATY INDS INC PFD SER B CONV \$1.46	13,361	200	66.8x
8/20/1984	Occidental PETE CORP PFD CONV \$4	7,387	No Trades	No Trades
8/20/1984	ROCKWELL INTL CORP PFD SER A CONV \$4.75	1,015	No Trades	No Trades
8/20/1984	SUN INC PFD CONV \$2.25	2,857	200	14.3x
8/27/1984	WAL-MART STORES INC PFD SER A CONV 8%	7,577	No Trades	No Trades
8/28/1984	WACHOVIA CORP PFD SER A CONV \$2.20	3,475	No Trades	No Trades
8/30/1984	SHELLER GLOBE CORP \$ 3 CV PFD	9,369	No Trades	No Trades
9/7/1984	ENSTAR CORP PFD SER A CONV	4,571	No Trades	No Trades
9/11/1984	HOUSEHOLD INTL INC PFD CONV \$ 2.50	11,340	No Trades	No Trades
9/11/1984	OWENS ILL INC PREF CONV \$4.75	6,362	No Trades	No Trades
9/12/1984	BRISTOL MYERS CO PFD CONV \$ 2	3,547	No Trades	No Trades
9/24/1984	TRW INC PREF SER 3 CONV \$4.50	4,588	No Trades	No Trades
10/9/1984	TRANSWORLD CORP DEL WTS EXPIRE 10/01/1986	60,135	72,400	Does Not Exceed

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Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
10/16/1984	ETHYL CORP 2ND PFD SER A CONV \$2.40	5,565	No Trades	No Trades
10/18/1984	AMERADA HESS CORP PFD CONV \$3.50	6,871	500	13.7x
10/18/1984	SUN INC PFD CONV \$2.25	7,842	100	78.4x
10/18/1984	WALTER JIM CORP 4TH PFD CONV \$1.60	18,360	100	183.6x
10/24/1984	EMHART CORP VA PFD CONV \$2.10	7,356	No Trades	No Trades
10/24/1984	KATY INDS INC PFD SER B CONV \$1.46	10,452	No Trades	No Trades
10/29/1984	JEWEL COS PFD SER A CV \$2.31	16,916	No Trades	No Trades
10/29/1984	LEAR SIEGLER INC PFD CONV \$2.25	7,511	200	37.6x
10/31/1984	I C INDS INC 2ND PFD SER 1 CONV \$3.50	2,624	No Trades	No Trades
11/5/1984	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,103	29,200	Does Not Exceed
11/8/1984	PENNWALT CORP PREF CONV \$2.50	9,592	No Trades	No Trades
11/13/1984	WASHINGTON NATL CORP PFD CONV \$2.50	17,230	No Trades	No Trades
11/16/1984	SHELLER GLOBE CORP \$3 CV PFD	8,670	No Trades	No Trades
11/29/1984	HOUSEHOLD INTL INC PFD CONV \$2.375	6,932	200	34.7x
11/30/1984	AVCO CORP PFD CONV \$3.20	15,013	5,100	2.9x
12/1/1984	INTERCO INC PFD SER D CONV \$7.75	2,372	No Trades	No Trades
12/14/1984	I C FUNDS INC 2ND PFD SER 1 CONV \$3.50	10,647	9,400	1.1x
12/17/1984	TRW INC PREF SER 3 CONV \$4.50	6,229	No Trades	No Trades
12/17/1984	UNITED STATES GYPSUM CO PFD CONV \$1.80	13,365	1,000	13.4x
12/19/1984	ATLANTIC RICHFIELD CO PFD CONV \$2.80	6,804	400	17.0x
12/20/1984	INTL HARVESTER CO PREF SER A CONV \$3	3,250	2,900	1.1x
12/28/1984	HOUSEHOLD INTL INC PFD CONV \$2.50	14,697	No Trades	No Trades
12/31/1984	ETHYL CORP 2ND PFD SER A CONV \$2.40	4,573	No Trades	No Trades
1/3/1985	BARNETT BKS FLA INC PFD SER A CONV \$2.375	35,223	11,200	3.1x
1/4/1985	PENN CENT CORP 1ST SPL PREF CONV \$5.27	4,894	5,100	Does Not Exceed
1/8/1985	CLUETT PEABODY & CO INC PFD CONV \$1	27,409	5,300	5.2x
1/9/1985	MACMILLAN INC SUB DEB CONV 8.750 2/15/2008	1,411,000	No Trades	No Trades
1/10/1985	LEAR SIEGLER INC PFD CONV \$2.25	940	No Trades	No Trades
1/11/1985	PENN CENT CORP 1ST SPL PREF CONV \$5.27	6,426	No Trades	No Trades
1/18/1985	TRW INC PREF SER 1 CONV \$4.40	3,124	200	15.6x
1/21/1985	FMC CORP PFD CONV \$2.25	9,593	No Trades	No Trades
1/21/1985	INTERNATIONAL HARVESTOR CO JR PREF SER D CONV \$0	16,393	13,600	1.2x
1/29/1985	EMHART CORP VA PFD CONV \$2.10	6,327	No Trades	No Trades
1/29/1985	WASHINGTON NATL CORP PFD CONV \$2.50	10,958	100	109.6x
1/30/1985	OWENS ILL INC PREF CONV \$4.75	1,501	No Trades	No Trades
2/4/1985	BRISTOL MEYERS CO PFD CONV \$2	7,522	No Trades	No Trades
2/4/1985	GAF CORP PFD CONV \$1.20	40,276	1,600	25.2x
2/4/1985	PENNWALT CORP PREF CONV \$2.50	12,361	No Trades	No Trades
2/6/1985	AMR CORP PFD 2.125	19,181	2,200	8.7x
2/6/1985	SHELLER GLOBE CORP \$3 CV PFD	5,541	200	27.7x
2/22/1985	HOUSEHOLD INTL INC PFD CONV \$2.50	14,530	No Trades	No Trades
2/22/1985	WAL-MART STORES INC PFD SER A CONV 8%	7,772	No Trades	No Trades
2/25/1985	ATLANTIC RICHFIELD CO PFD CONV \$2.80	7,857	200	39.3x
2/25/1985	I C INDS INC 2ND PFD SER 1 CONV \$3.50	1,036	4,000	Does Not Exceed
3/5/1985	USLIFE CORP PFD SER D CONV \$2.25	38,066	24,800	1.5x
3/8/1985	MARTIN MARIETTA CORP PFD CONV EXCHANGEABLE \$4.875	20,582	18,400	1.1x
3/18/1985	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75	6,789	100	67.9x
3/20/1985	STORER COMMUNICATIONS INC SUB DEB CONV 8.500 12/31/200:	1,431,000	268,000	5.3x
3/25/1985	LEAR SIEGLER INC PFD CONV \$2.25	6,918	300	23.1x
3/26/1985	SUN INC PFD CONV \$2.25	8,353	300	27.8x
4/1/1985	ETHYL CORP 2ND PFD SER A CONV \$2.40	6,693	No Trades	No Trades
4/4/1985	OWENS ILL INC PREF CONV \$4.75	2,577	No Trades	No Trades
4/9/1985	INTERCO INC PFD SER D CONV \$7.75	6,125	600	10.2x
4/10/1985	ROCKWELL INTL CORP PFD SER B CONV \$1.35	6,296	No Trades	No Trades
4/19/1985	BRISTOL MEYERS CO PFD CONV \$2	6,316	No Trades	No Trades
4/25/1985	GAF CORP PFD CONV \$1.20	7,578	600	12.6x
4/30/1985	HOUSEHOLD INTL INC PFD CONV \$2.50	14,598	No Trades	No Trades
5/8/1985	FLEMINGS COS INC SUB DEB CONV 8.000 4/15/2008	601,000	28,000	21.5x
5/15/1985	WOOLWORTH FW CO PFD SER A CONV \$2.20	9,467	No Trades	No Trades
5/17/1985	PENNWALT CORP PREF CONV \$2.50	11,267	No Trades	No Trades
5/17/1985	SHELLER GLOBE \$3 CV PFD	5,143	No Trades	No Trades
5/21/1985	WAL-MART STORES INC PFD SER A CONV 8%	7,297	100	73.0x
5/22/1985	MATTEL INC PFD \$25 SER A CONV DIVID \$2.50	25,531	23,000	1.1x
5/28/1985	TIME INC PFD SER B CONV \$1.575	10,143	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
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Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
5/30/1985	DREYFUS CORP SUB DEB CONV 7.375	6/01/2008	667,000	No Trades
6/10/1985	TRW INC PREF SER 3 CONV \$4.50		1,834	100
6/12/1985	OCCIDENTAL PETROLEUM CORP PFD CONV \$3.60		7,961	No Trades
6/13/1985	ETHYL CORP 2ND PFD SER A CONV \$2.40		3,201	No Trades
6/13/1985	HOUSEHOLD INTL INC PFD CONV \$2.375		9,091	No Trades
6/17/1985	AMERICAN GEN CORP JR PFD SER 1980 CONV \$3.25		3,274	No Trades
6/24/1985	BOEING CO SUB DEB CONV 8.875	6/15/2006	186,000	91,000
6/27/1985	FMC CORP PFD CONV \$2.25		9,095	500
6/28/1985	OWENS ILL INC PREF CONV \$4.75		6,515	700
7/2/1985	INTERCO INC PFD SER D CONV \$7.75		6,589	No Trades
7/9/1985	INTERNATIONAL HARVESTER CO JR PREF SER D CONV \$0		24,000	10,400
7/9/1985	RESEARCH COTTRELL INC SUB DEB CONV 10.500	10/31/2006	541,000	1,000
7/10/1985	UNITED STATES GYPSUM CO PFD CONV \$1.80		9,224	No Trades
7/15/1985	SUN INC PFD CONV \$2.25		8,060	100
7/23/1985	INTERNATIONAL HARVESTER CO PREF SER A CONV \$3		18,909	3,300
7/24/1985	LAIDLAW INDUS INC PFD SER A CONV \$2.03		45,229	1,500
7/30/1985	PENNWALT CORP PREF CONV \$2.50		5,319	No Trades
8/7/1985	HOUSEHOLD INTL INC PFD CONV \$2.50		8,593	100
8/7/1985	LEAR SIEGLER INC PFD CONV \$2.25		2,627	No Trades
8/13/1985	U S STEEL \$12.75 CONV PFD		2,535	1,200
8/29/1985	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75		1,042	100
9/9/1985	BEATRICE FOODS CO PREF SER A CONV \$3.38		12,048	3,600
9/12/1985	OWENS ILL INC PREF CONV \$4.75		6,060	No Trades
9/17/1985	ROCKWELL INTL CORP PFD SER B CONV \$1.35		3,508	No Trades
9/19/1985	BRISTOL MYERS CO PFD CONV \$2		7,172	No Trades
9/19/1985	TEXTRON INC PFD CONV \$2.08		5,493	No Trades
9/19/1985	TRW INC PREF SER 3 CONV \$4.50		6,502	100
9/20/1985	CLUETT PEABODY & CO INC PFD CONV \$1		25,558	500
9/25/1985	SUN INC PFD CONV \$2.25		1,201	100
9/26/1985	ETHYL CORP 2ND PFD SER A CONV \$2.40		3,908	1,400
9/26/1985	LUNDY ELECTRS & SYS INC WT EXP 10/04/85		47,646	6,600
9/30/1985	FMC CORP PFD CONV \$2.25		11,038	No Trades
9/30/1985	PENNWALT CORP PREF CONV \$2.50		14,545	No Trades
10/2/1985	OCCIDENTAL PETROLEUM CORP PFD CONV \$4		2,089	No Trades
10/2/1985	SHELLER GLOBE CORP \$3 CV PFD		9,911	No Trades
10/10/1985	WALTER JIM CORP 4TH PFD CONV \$1.60		18,079	No Trades
10/14/1985	FIRST JERSEY NATL CORP PFD 3.00		27,317	1,000
10/16/1985	TRW INC PREF SER 1 CONV \$4.40		5,120	200
10/18/1985	WOOLWORTH FW CO PFD SER A CONV \$2.20		11,990	No Trades
10/31/1985	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75		6,009	No Trades
11/6/1985	WAL-MART STORES INC PFD SER A CONV 8%		5,665	No Trades
11/18/1985	OWENS ILL INC PREF CONV \$4.75		6,166	No Trades
11/20/1985	FIRST JERSEY NATL CORP PFD 3.00		20,041	100
11/20/1985	HOUSEHOLD INTL INC PFD CONV \$2.375		9,659	No Trades
11/22/1985	BRISTOL MYERS CO PFD CONV \$2		6,642	No Trades
11/22/1985	TRW INC PREF SER 3 CONV \$4.50		6,332	No Trades
11/27/1985	HARTMARX CORP SUB DEB CONV 8.500	1/15/2008	426,000	10,000
12/4/1985	AMERICAN EXPRESS CO WTS EXP 02/28/1987		19,690	147,300
12/12/1985	FMC CORP PFD CONV \$2.25		10,000	200
12/13/1985	AMERICAN GEN CORP PFD 2.64 CV		12,655	76,000
12/13/1985	ZENITH NATL INS CRP WTS EXP 10/15/1988		7,973	8,800
12/16/1985	ERC INTERNATIONAL INC WTS 12/31/1985		62,650	2,000
12/17/1985	HOUSEHOLD INTL INC PFD CONV \$2.50		14,000	No Trades
12/31/1985	SUN INC PFD CONV \$2.25		4,799	800
1/8/1986	RESEARCH COTTRELL INC SUB DEB CONV 10.500	10/31/2006	88,000	No Trades
1/9/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20		10,287	300
1/14/1986	ASSOCIATED DRY GOODS CORP PFD SER A CONV \$4.75		7,991	1,000
1/31/1986	CANNON GROUP INC WTS 11/01/1989		58,440	3,600
2/18/1986	SHELLER GLOBE CORP \$3 CV PFD		4,642	500
2/20/1986	INTEGRATED RES INC PFD CONV \$3.03		41,106	800
2/20/1986	THERMO ELECTRON CORP CONV BONDS 8.500	9/15/2005	130,000	163,000
3/3/1986	AMERICAN GEN CORP PFD 2.64 CV		20,255	37,400
3/5/1986	AMERICAN INTL GROUP INC PRD CL B CONV \$5.85		4,239	100
3/5/1986	OWENS ILL INC PREF CONV \$4.75		2,665	No Trades

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3/11/1986	ATLANTIC RICHFIELD CO PFD CONV \$2.80	7,475	200	37.4x
3/11/1986	CHAMPION INTL CORP PREF CONV \$1.20	44,303	1,000	44.3x
3/11/1986	SUN INC PFD CONV \$2.25	4,238	500	8.5x
3/12/1986	HOUSEHOLD INTL INC PFD CONV \$2.375	8,911	No Trades	No Trades
3/21/1986	DIGITAL EQUIPMENT CORP CONV SUB DEB 8.000 9/01/2009	639,000	36,000	17.8x
4/2/1986	MERRILL LYNCH & CO INC SUB DEB CONV 8.875 11/01/2007	1,531,000	66,000	23.2x
4/8/1986	CHUBB CORP PFD CONV EXCHANGEABLE \$4.25	21,406	8,100	2.6x
4/18/1986	FORUM GROUP INC WTS EXP 08/10/1986	19,230	1,000	19.2x
4/18/1986	PITNEY BOWES INC PREF CONV \$2.12	5,963	100	59.6x
4/25/1986	GTE CORP SUB DEB COVN 10.500 11/01/2007	389,000	120,000	3.2x
6/3/1986	AMERICAN INTL GROUP INC PRD CL B CONV \$5.85	9,065	No Trades	No Trades
6/3/1986	INTERCO INC PFD SER D CONV \$7.75	4,600	No Trades	No Trades
6/4/1986	WESTERN AIR LINES INC PFD SER A CONV \$2.00	43,438	3,600	12.1x
6/4/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	3,124	No Trades	No Trades
6/5/1986	EATON CORP PFD SER B CONV \$10	2,584	No Trades	No Trades
6/23/1986	ATLANTIC RICHFIELD CO PFD CONV \$2.80	5,533	500	11.1x
6/26/1986	QUAKER STATE OIL REFINING CORP SUB DEB CONV 8.875 3/15/2	871,000	No Trades	No Trades
7/15/1986	CALFED INC PFD \$ 4.75	23,272	1,600	14.5x
7/23/1986	ICN PHARMACEUTICALS INC PFD CONV EXCHANGEABLE 2.7	22,368	22,100	1.0x
7/28/1986	SUN INC PFD CONV \$2.25	4,323	No Trades	No Trades
7/29/1986	OWENS ILL INC PREF CONV \$4.75	3,916	No Trades	No Trades
8/7/1986	INTERCO INC PFD SER D CONV \$7.75	7,298	No Trades	No Trades
8/11/1986	UNITED TECHNOLOGIES CORP PFD CONV \$2.55 D	69,565	33,600	2.1x
8/13/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	4,363	700	6.2x
8/18/1986	WAL-MART STORES INC PFD SER A CONV 8%	5,118	No Trades	No Trades
8/27/1986	AMERICAN INTL GROUP INC PRD CL B CONV \$5.85	6,252	1,300	4.8x
9/9/1986	TRIANGLE IND INC 2.22 CV PFD	45,627	30,400	1.5x
9/11/1986	WAL-MART STORES INC PFG SER A CONV 8%	758	No Trades	No Trades
9/12/1986	GIANT GROUP LTD WARRANT EXP 04/15/1990	40,000	200	200.0x
9/25/1986	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	5,947	No Trades	No Trades
10/8/1986	AMERICAN GEN CORP DEB CONV 11.000 2/08/2007	2,476,000	191,000	13.0x
10/13/1986	ANHEUSER BUSCH COS INC PFD CONV \$3.60 SER A	19,444	15,300	1.3x
11/18/1986	WOOLWORTH FW CO PFD SER A CONV \$2.20	3,712	300	12.4x
11/20/1986	EATON CORP PFD SER B CONV \$10	4,363	No Trades	No Trades
12/15/1986	CHEMICAL NEW YORK CORP PFD CONV \$ 1.875	13,172	200	65.9x
12/18/1986	OLIN CORP SUB DEB CONV 8.750 6/01/2008	2,350,000	No Trades	No Trades
12/19/1986	AMERICAN GEN CORP DEB CONV 11.000 2/08/2007	1,127,000	19,000	59.3x
1/7/1987	ANHEUSER BUSCH COS INC PFD CONV \$3.60 SER A	4,364	21,200	Does Not Exceed
1/15/1987	FIRST PA CORP DEPOSITORY PFD SER V CONV	45,161	86,300	Does Not Exceed
1/15/1987	LONE STAR INDS INC CONV PFD A \$5.375	21,942	54,900	Does Not Exceed
2/4/1987	INTERCO INC PFD SER D CONV \$7.75	3,236	100	32.4x
2/11/1987	FIRST PA CORP DEPOSITORY PFD SER C CONV	12,231	42,800	Does Not Exceed
3/6/1987	U S AIR GROUP INC SR SUB DEB CONV 8.750 9/15/2009	1,633,000	213,000	7.7x
3/9/1987	PIEDMONT AVIATION INC PFD CONV EXCHANGEABLE \$3.25	17,731	86,500	Does Not Exceed
3/12/1987	GENCORP INC WT EXP 3/15/88	16,589	39,900	Does Not Exceed
3/24/1987	TRANSCO COMPANIES INC CUM CONV PFD 3.875 SERIES	14,961	7,100	2.1x
4/13/1987	MONARCH CAP CORP \$3 CONV PFD	9,967	1,600	6.2x
4/16/1987	PHELPS DODGE CORP PREF CONV EXCHANGEABLE \$5.00	3,918	18,700	Does Not Exceed
4/29/1987	MONARCH CAP CORP \$ 3 CONV PFD	22,174	6,300	3.5x
5/4/1987	BRISTOL MYERS CO PFD CONV \$2	5,455	300	18.2x
5/5/1987	EATON CORP PFD SER B CONV \$10	4,063	No Trades	No Trades
5/15/1987	MACMILLAN INC SUB DEB CONV 7.500 7/01/2010	969,000	10,000	96.9x
6/23/1987	HOME DEPOT INC SUB DEB CONV 8.500 7/01/2009	413,000	416,000	Does Not Exceed
6/29/1987	KIDDE INC PREF SER C CONV \$4	4,182	1,300	3.2x
7/2/1987	ATLANTIC RICHFIELD CO PFD CONV \$2.80	4,168	No Trades	No Trades
7/7/1987	USX CORP \$2.25 CONV EX CUM PR	41,750	286,500	Does Not Exceed
7/8/1987	INTERCO INC PFD SER D CONV \$7.75	5,385	No Trades	No Trades
7/16/1987	ROWAN COS INC PFD CONV EXCHANGEABLE \$2.125	20,058	16,100	1.2x
8/20/1987	ALCO STD CORP SUB DEB CONV 8.500 3/31/2010	448,000	No Trades	No Trades
9/18/1987	HARNISCHFEGER CORP WT EXP 04/15/1989	18,000	38,300	Does Not Exceed
9/22/1987	HARNISCHFEGER CORP WT EXP 04/15/1989	8,000	20,300	Does Not Exceed
9/23/1987	HARNISCHFEGER CORP WT EXP 04/15/1989	21,445	38,700	Does Not Exceed
10/6/1987	BRISTOL MYERS CO PFD CONV \$ 2	5,774	No Trades	No Trades
10/26/1987	KIDDE INC PREF SER C CONV \$4	10,062	No Trades	No Trades

Convertible Arbitrage IA Business Volume Analysis  
A&B Time Period<sup>1</sup>

Exhibit F

Trade Date	Security Name	Total IA Business Purported Volume <sup>2</sup>	Total Actual Daily Volume <sup>3</sup>	Magnitude Exceeded
10/30/1987	TRW INC PREF SER 3 CONV \$4.50	1,794	No Trades	No Trades
11/6/1987	TEXTRON INC PFD CONV \$2.08	9,337	No Trades	No Trades
11/6/1987	TRW INC PREF SER 1 CONV \$4.40	6,083	No Trades	No Trades
11/18/1987	ATLANTIC RICHFIELD CO PREF CONV \$3	2,292	No Trades	No Trades
11/30/1987	INTERCO INC PFD SER D CONV \$7.75	6,915	No Trades	No Trades
12/7/1987	SUN INC PFD CONV \$2.25	2,752	No Trades	No Trades
2/1/1988	AMERICAN BRANDS INC PFD CONV \$2.67	8,913	No Trades	No Trades
2/8/1988	ATLANTIC RICHFIELD CO PFD CONV \$ 2.80	3,930	200	19.7x
2/10/1988	PETRIE STORES CORP SUB DEB EXCH 7.500 3/15/2010	1,256,000	50,000	25.1x
2/19/1988	UNION PACIFIC CORP PFD SER A CONV \$7.25	9,744	43,600	Does Not Exceed
4/21/1988	FIRST FIDELITY BANCORPORATION PFD C \$4.00	8,147	No Trades	No Trades
4/29/1988	INTERNORTH INC SUB DEB EXCH 10.50% \$10.500 06/01/2008	1,003,000	37,000	27.1x
5/19/1988	AMFAC INC PFD CONV EXCH @ \$1.875	36,204	105,900	Does Not Exceed
6/16/1988	DEERE & CO SUB DEB CONV 9.000 3/15/2008	3,575,000	209,000	17.1x
8/15/1988	CASTLE & COOKE INC PFD CONV \$0.90	73,096	5,600	13.1x
9/14/1988	FIRST FIDELITY BANCORPORATION PFD C \$4.00	16,561	No Trades	No Trades
9/20/1988	INTERCO INC PFD SER D CONV \$7.75	5,197	700	7.4x
11/1/1988	GENERAL CINEMA CORP SUB DEB 10.000 3/15/2008	351,000	10,000	35.1x
2/27/1989	TEXAS EASTN CORP SUB DEB CONV 12.000 10/15/2009	2,653,000	175,000	15.2x
3/29/1989	WARNER COMMUNICATIONS INC PED SER A CONV EXCH \$3.62 <sup>c</sup>	43,030	109,900	Does Not Exceed
5/17/1989	HANNA M A CO PFD CONV EXCHANGEABLE \$2.125	29,289	21,600	1.4x
5/17/1989	INLAND STEEL IND INC PFD SER C CONV EXCH \$3.625	34,456	47,000	Does Not Exceed
7/6/1989	NATIONAL MED ENTERPRISES INC SUB DEB CONV 9.000 06/15/21	1,699,000	146,000	11.6x
9/15/1989	VALERO ENERGY CORP PFD CONV 2.0625	20,671	31,500	Does Not Exceed
9/25/1989	COLUMBIA PICTS ENTMT WTS EXP 06/01/1992	100,926	No Trades	No Trades
11/10/1989	CONSECO INC PFD A 1.875	58,750	7,100	8.3x
11/28/1989	WESTINGHOUSE ELECTRIC CORP SUB DEB CONV 9.000 8/15/2005	941,000	5,000	188.2x
2/15/1990	MCDERMOTT INTL INC WT EXP 04/01/1990	43,880	566,500	Does Not Exceed
3/5/1990	MCDERMOTT INC DEB 10.000 4/01/2003	1,928,000	No Trades	No Trades
3/5/1990	MCDERMOTT INTL INC WT EXP 04/01/1990	77,120	403,200	Does Not Exceed
3/12/1990	MCDERMOTT INTL INC WT EXP 04/01/1990	24,960	116,000	Does Not Exceed
3/13/1990	MCDERMOTT INC DEB 10.000 4/01/2003	624,000	No Trades	No Trades
5/22/1990	COMPAQ COMPUTER CORP SUB CONV 6.500 5/01/2013	1,622,000	9,000	180.2x
9/17/1990	ANADARKO PETROLEUM CORP SUB DEB CONV 5.750 4/01/2012	2,525,000	No Trades	No Trades
11/9/1990	FEDERAL NATIONAL MTG ASSN WT EXP 2/25/91	170,774	1,098,900	Does Not Exceed
12/14/1990	ATLANTIC RICHFIELD CO PFD CONV \$2.80	3,899	100	39.0x
7/6/1992	FLOWERS INDUSTRIES INC SUB DEB CONV 8.250 3/01/2005	1,156,000	59,000	19.6x

1. The A&B Time Period consists of eight accounts, 1A0045 through 1A0050, as well as 1A0051 and 1B0018, which belonged to Frank Avellino and Diane Bienes, respectively. The accounts were analyzed from November 1978 through July 1992.

2. Total IA Business Purported Volume as shown on the IA Business customer ledgers.

3. Total Actual Daily Volume as reported by the New York Stock Exchange Daily Stock Records, Over the Counter Exchange Daily Stock Records, American Stock Exchange Daily Stock Record, Wall Street Journal New York Exchange Bonds, Moody's Industrial Manuals and Moody's Bank and Financial Manual.